

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	ABBEYBDS	11 : MKT	21 : 0-6,499	7	2,350	800	1,550	0
NSE	NSE	201804	ABBEYBDS	11 : MKT	22 : 6,500-34,999	1	15,000	15,000	0	0
NSE	NSE	201804	ABBEYBDS	11 : MKT	23 : 35,000-126,499	2	155,590	155,590	0	0
NSE	NSE	201804	ABBEYBDS	12 : MLO	21 : 0-6,499	7	11,605	0	5,925	0
NSE	NSE	201804	ABBEYBDS	12 : MLO	23 : 35,000-126,499	2	99,000	0	1,005	0
NSE	NSE	201804	ABBEYBDS	14 : ATQ	21 : 0-6,499	1	1,000	1,000	0	0
NSE	NSE	201804	ABCTTRANS	11 : MKT	21 : 0-6,499	4	1,160	0	1,160	0
NSE	NSE	201804	ABCTTRANS	11 : MKT	22 : 6,500-34,999	1	16,000	16,000	0	0
NSE	NSE	201804	ABCTTRANS	11 : MKT	23 : 35,000-126,499	2	135,000	0	135,000	0
NSE	NSE	201804	ABCTTRANS	11 : MKT	24 : 126,500 & above	1	150,000	150,000	0	0
NSE	NSE	201804	ABCTTRANS	12 : MLO	21 : 0-6,499	11	23,542	0	19,642	0
NSE	NSE	201804	ABCTTRANS	12 : MLO	22 : 6,500-34,999	11	150,537	0	134,764	0
NSE	NSE	201804	ABCTTRANS	12 : MLO	23 : 35,000-126,499	4	300,000	0	190,000	0
NSE	NSE	201804	ABCTTRANS	12 : MLO	24 : 126,500 & above	8	4,873,771	1,715,280	2,359,077	0
NSE	NSE	201804	ABCTTRANS	13 : ITQ	21 : 0-6,499	1	6,000	0	6,000	0
NSE	NSE	201804	ABCTTRANS	14 : ATQ	21 : 0-6,499	13	10,789	10,283	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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## (Order Execution Detail Over Market Maker Stocks)



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

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	1,550	-	-	-	-	0.0000
ABBEYBDS	11 : MKT	22 : 6,500-34,999	-	-	-	-	-	0.0000
ABBEYBDS	11 : MKT	23 : 35,000-126,499	-	-	-	-	-	0.0000
ABBEYBDS	12 : MLO	21 : 0-6,499	5,905	-	-	20	-	0.0101
ABBEYBDS	12 : MLO	23 : 35,000-126,499	-	-	-	-	-	-0.0597
ABBEYBDS	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000
ABCTTRANS	11 : MKT	21 : 0-6,499	1,160	-	-	-	-	0.0017
ABCTTRANS	11 : MKT	22 : 6,500-34,999	-	-	-	-	-	0.0000
ABCTTRANS	11 : MKT	23 : 35,000-126,499	135,000	-	-	-	-	0.0530
ABCTTRANS	11 : MKT	24 : 126,500 & above	-	-	-	-	-	0.0000
ABCTTRANS	12 : MLO	21 : 0-6,499	19,642	-	-	-	-	-0.0017
ABCTTRANS	12 : MLO	22 : 6,500-34,999	112,383	3,681	-	18,700	-	0.0082
ABCTTRANS	12 : MLO	23 : 35,000-126,499	174,706	-	-	200	-	-0.0013
ABCTTRANS	12 : MLO	24 : 126,500 & above	2,327,397	-	-	-	1,886	0.0218
ABCTTRANS	13 : ITQ	21 : 0-6,499	-	-	6,000	-	-	0.0000
ABCTTRANS	14 : ATQ	21 : 0-6,499	-	-	-	-	-	-0.0200

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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)	
ABBEYBDS	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	1,550	0.0	0	0.0000	0.0
ABBEYBDS	11 : MKT	22 : 6,500-34,999	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
ABBEYBDS	11 : MKT	23 : 35,000-126,499	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
ABBEYBDS	12 : MLO	21 : 0-6,499	0.010126		0	0.0000	0.0	5,925	2.0	0	0.0000	0.0
ABBEYBDS	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	1,005	12058.2	0	0.0000	0.0
ABBEYBDS	14 : ATQ	21 : 0-6,499										
ABCTTRANS	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	1,160	0.0	0	0.0000	0.0
ABCTTRANS	11 : MKT	22 : 6,500-34,999	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
ABCTTRANS	11 : MKT	23 : 35,000-126,499	0.052983		0	0.0000	0.0	40,000	0.0	95,000	0.0192	0.0
ABCTTRANS	11 : MKT	24 : 126,500 & above	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
ABCTTRANS	12 : MLO	21 : 0-6,499	0.002398		0	0.0000	0.0	19,642	0.0	0	0.0000	0.0
ABCTTRANS	12 : MLO	22 : 6,500-34,999	0.004452		0	0.0000	0.0	134,764	115.4	0	0.0000	0.0
ABCTTRANS	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	190,000	469.8	0	0.0000	0.0
ABCTTRANS	12 : MLO	24 : 126,500 & above	0.021772		0	0.0000	0.0	383,797	17.1	1,975,280	0.0071	167.4
ABCTTRANS	13 : ITQ	21 : 0-6,499										
ABCTTRANS	14 : ATQ	21 : 0-6,499										

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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	201804	ABCTTRANS	14 : ATQ	22 : 6,500-34,999	7	68,470	68,470	0	0
NSE	NSE	201804	ABCTTRANS	14 : ATQ	23 : 35,000-126,499	4	290,000	150,000	2,200	0
NSE	NSE	201804	ABCTTRANS	14 : ATQ	24 : 126,500 & above	10	18,797,477	18,500,000	227,319	0
NSE	NSE	201804	ABCTTRANS	15 : NTQ	23 : 35,000-126,499	1	40,000	0	0	0
NSE	NSE	201804	ACCESS	11 : MKT	21 : 0-6,499	254	380,277	0	380,277	0
NSE	NSE	201804	ACCESS	11 : MKT	22 : 6,500-34,999	72	1,001,205	0	1,001,205	0
NSE	NSE	201804	ACCESS	11 : MKT	23 : 35,000-126,499	33	2,344,526	0	2,344,526	0
NSE	NSE	201804	ACCESS	11 : MKT	24 : 126,500 & above	11	2,186,336	0	2,186,336	0
NSE	NSE	201804	ACCESS	12 : MLO	21 : 0-6,499	773	1,386,277	13,035	1,373,242	0
NSE	NSE	201804	ACCESS	12 : MLO	22 : 6,500-34,999	463	7,852,439	63,943	7,786,031	0
NSE	NSE	201804	ACCESS	12 : MLO	23 : 35,000-126,499	345	22,978,519	177,961	22,706,579	0
NSE	NSE	201804	ACCESS	12 : MLO	24 : 126,500 & above	268	363,142,284	12,095,252	350,053,207	0
NSE	NSE	201804	ACCESS	13 : ITQ	21 : 0-6,499	75	146,650	33,865	112,765	0
NSE	NSE	201804	ACCESS	13 : ITQ	22 : 6,500-34,999	66	986,847	247,442	696,940	0
NSE	NSE	201804	ACCESS	13 : ITQ	23 : 35,000-126,499	59	3,815,515	1,239,403	2,462,895	0
NSE	NSE	201804	ACCESS	13 : ITQ	24 : 126,500 & above	43	28,726,941	6,805,344	20,304,543	0

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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)	
ABCTTRANS	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	0.0000	
ABCTTRANS	14 : ATQ	23 : 35,000-126,499	-	-	-	2,200	-	-0.0100	
ABCTTRANS	14 : ATQ	24 : 126,500 & above	-	-	-	227,319	-	-0.0320	
ABCTTRANS	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000	
ACCESS	11 : MKT	21 : 0-6,499	380,277	-	-	-	-	0.0898	
ACCESS	11 : MKT	22 : 6,500-34,999	1,001,205	-	-	-	-	0.1176	
ACCESS	11 : MKT	23 : 35,000-126,499	2,344,526	-	-	-	-	0.0675	
ACCESS	11 : MKT	24 : 126,500 & above	2,186,336	-	-	-	-	0.0716	
ACCESS	12 : MLO	21 : 0-6,499	1,342,735	13,260	10,140	7,107	-	0.0581	
ACCESS	12 : MLO	22 : 6,500-34,999	7,533,183	9,929	84,140	151,153	7,626	0.0804	
ACCESS	12 : MLO	23 : 35,000-126,499	21,312,193	485,939	489,144	399,026	19,277	0.0606	
ACCESS	12 : MLO	24 : 126,500 & above	331,713,072	6,803,495	5,834,274	5,001,806	586,560	0.1448	
ACCESS	13 : ITQ	21 : 0-6,499	20	17,260	36,929	49,659	6,493	-0.0188	
ACCESS	13 : ITQ	22 : 6,500-34,999	8,600	135,367	125,091	355,243	35,489	-0.0731	
ACCESS	13 : ITQ	23 : 35,000-126,499	776	422,081	711,379	851,505	242,887	-0.0349	
ACCESS	13 : ITQ	24 : 126,500 & above	13,650,962	1,751,331	1,523,032	2,359,363	371,564	0.0337	

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
ABCTTRANS	14 : ATQ	22 : 6,500-34,999										
ABCTTRANS	14 : ATQ	23 : 35,000-126,499										
ABCTTRANS	14 : ATQ	24 : 126,500 & above										
ABCTTRANS	15 : NTQ	23 : 35,000-126,499										
ACCESS	11 : MKT	21 : 0-6,499	0.098933		0	0.0000	0.0	358,257	0.0	22,020	0.0360	0.0
ACCESS	11 : MKT	22 : 6,500-34,999	0.102795		0	0.0000	0.0	821,057	0.0	180,148	0.0433	0.0
ACCESS	11 : MKT	23 : 35,000-126,499	0.063036		0	0.0000	0.0	2,177,976	0.0	166,550	0.0409	0.0
ACCESS	11 : MKT	24 : 126,500 & above	0.070518		0	0.0000	0.0	2,186,336	0.0	0	0.0000	0.0
ACCESS	12 : MLO	21 : 0-6,499	0.066672		0	0.0000	0.0	1,365,303	5.6	7,939	0.0274	0.0
ACCESS	12 : MLO	22 : 6,500-34,999	0.069087		0	0.0000	0.0	7,634,101	19.1	151,930	0.0481	0.0
ACCESS	12 : MLO	23 : 35,000-126,499	0.069234		0	0.0000	0.0	21,752,677	20.5	953,902	0.0391	0.0
ACCESS	12 : MLO	24 : 126,500 & above	0.240062		0	0.0000	0.0	280,320,591	22.3	69,732,616	0.3565	4.5
ACCESS	13 : ITQ	21 : 0-6,499										
ACCESS	13 : ITQ	22 : 6,500-34,999										
ACCESS	13 : ITQ	23 : 35,000-126,499										
ACCESS	13 : ITQ	24 : 126,500 & above										

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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	201804	ACCESS	14 : ATQ	21 : 0-6,499	244	545,657	185,910	321,189	0
NSE	NSE	201804	ACCESS	14 : ATQ	22 : 6,500-34,999	209	3,691,700	1,101,876	2,301,282	0
NSE	NSE	201804	ACCESS	14 : ATQ	23 : 35,000-126,499	271	19,770,604	6,631,003	9,586,922	0
NSE	NSE	201804	ACCESS	14 : ATQ	24 : 126,500 & above	341	259,253,618	31,422,792	177,326,774	0
NSE	NSE	201804	ACCESS	15 : NTQ	21 : 0-6,499	116	259,541	133,899	63,545	0
NSE	NSE	201804	ACCESS	15 : NTQ	22 : 6,500-34,999	121	2,161,572	892,722	503,660	0
NSE	NSE	201804	ACCESS	15 : NTQ	23 : 35,000-126,499	193	14,596,978	5,370,789	2,934,811	0
NSE	NSE	201804	ACCESS	15 : NTQ	24 : 126,500 & above	209	83,578,762	39,441,466	7,404,208	0
NSE	NSE	201804	AFRINSURE	11 : MKT	21 : 0-6,499	6	6,430	0	6,430	0
NSE	NSE	201804	AFRINSURE	11 : MKT	23 : 35,000-126,499	4	371,500	105,000	266,500	0
NSE	NSE	201804	AFRINSURE	11 : MKT	24 : 126,500 & above	1	225,789	0	225,789	0
NSE	NSE	201804	AFRINSURE	12 : MLO	21 : 0-6,499	3	8,583	0	8,583	0
NSE	NSE	201804	AFRINSURE	12 : MLO	22 : 6,500-34,999	2	15,000	0	15,000	0
NSE	NSE	201804	AFRINSURE	12 : MLO	23 : 35,000-126,499	7	652,720	40,000	522,720	0
NSE	NSE	201804	AFRINSURE	12 : MLO	24 : 126,500 & above	17	122,000,000	902,027	116,097,973	0
NSE	NSE	201804	AFRINSURE	13 : ITQ	23 : 35,000-126,499	1	90,000	0	0	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)
ACCESS	14 : ATQ	21 : 0-6,499	3,900	14,048	87,722	148,934	37,942	-0.0267
ACCESS	14 : ATQ	22 : 6,500-34,999	85,090	243,121	741,046	932,876	100,742	-0.0267
ACCESS	14 : ATQ	23 : 35,000-126,499	196,545	1,178,534	1,997,795	3,576,065	1,531,289	-0.0582
ACCESS	14 : ATQ	24 : 126,500 & above	67,157,024	67,503,937	12,842,449	21,219,861	6,716,230	-0.0043
ACCESS	15 : NTQ	21 : 0-6,499	-	-	3,300	12,351	5,679	-0.0342
ACCESS	15 : NTQ	22 : 6,500-34,999	-	-	27,356	212,294	36,667	-0.0705
ACCESS	15 : NTQ	23 : 35,000-126,499	-	-	50,631	1,218,029	617,090	-0.0990
ACCESS	15 : NTQ	24 : 126,500 & above	-	254,390	1,062,170	4,350,975	954,095	-0.0835
AFRINSURE	11 : MKT	21 : 0-6,499	6,430	-	-	-	-	0.0093
AFRINSURE	11 : MKT	23 : 35,000-126,499	266,500	-	-	-	-	0.0079
AFRINSURE	11 : MKT	24 : 126,500 & above	225,789	-	-	-	-	-0.0100
AFRINSURE	12 : MLO	21 : 0-6,499	8,583	-	-	-	-	0.0003
AFRINSURE	12 : MLO	22 : 6,500-34,999	15,000	-	-	-	-	0.0100
AFRINSURE	12 : MLO	23 : 35,000-126,499	517,520	-	-	200	-	0.0078
AFRINSURE	12 : MLO	24 : 126,500 & above	116,094,200	-	-	-	-	0.0019
AFRINSURE	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
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	0.009331		0	0.0000	0.0	6,430	0.0	0	0.0000	0.0
AFRINSURE	11 : MKT	23 : 35,000-126,499	0.010243		0	0.0000	0.0	173,500	0.0	93,000	0.0097	0.0
AFRINSURE	11 : MKT	24 : 126,500 & above	0.000000		0	0.0000	0.0	225,789	0.0	0	0.0000	0.0
AFRINSURE	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	8,583	0.0	0	0.0000	0.0
AFRINSURE	12 : MLO	22 : 6,500-34,999	0.010000		0	0.0000	0.0	15,000	0.0	0	0.0000	0.0
AFRINSURE	12 : MLO	23 : 35,000-126,499	0.005217		0	0.0000	0.0	522,720	101.3	0	0.0000	0.0
AFRINSURE	12 : MLO	24 : 126,500 & above	0.001886		0	0.0000	0.0	116,097,973	0.4	0	0.0000	0.0
AFRINSURE	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	AFRINSURE	13 : ITQ	24 : 126,500 & above	1	5,000,000	5,000,000	0	0
NSE	NSE	201804	AFRINSURE	14 : ATQ	21 : 0-6,499	2	5,025	0	5,000	0
NSE	NSE	201804	AFRINSURE	14 : ATQ	22 : 6,500-34,999	6	77,000	7,000	17,000	0
NSE	NSE	201804	AFRINSURE	14 : ATQ	23 : 35,000-126,499	3	267,720	0	0	0
NSE	NSE	201804	AFRINSURE	14 : ATQ	24 : 126,500 & above	12	41,844,200	28,200,000	5,894,200	0
NSE	NSE	201804	AFRINSURE	15 : NTQ	21 : 0-6,499	2	7,000	0	0	0
NSE	NSE	201804	AFRINSURE	15 : NTQ	23 : 35,000-126,499	1	40,000	0	40,000	0
NSE	NSE	201804	AFRINSURE	15 : NTQ	24 : 126,500 & above	2	750,000	400,000	100,000	0
NSE	NSE	201804	AFRIPRUD	11 : MKT	21 : 0-6,499	105	122,323	0	122,323	0
NSE	NSE	201804	AFRIPRUD	11 : MKT	22 : 6,500-34,999	31	464,584	10,000	454,584	0
NSE	NSE	201804	AFRIPRUD	11 : MKT	23 : 35,000-126,499	10	696,745	0	696,745	0
NSE	NSE	201804	AFRIPRUD	11 : MKT	24 : 126,500 & above	3	1,484,384	0	1,484,384	0
NSE	NSE	201804	AFRIPRUD	12 : MLO	21 : 0-6,499	360	485,899	14,879	442,218	0
NSE	NSE	201804	AFRIPRUD	12 : MLO	22 : 6,500-34,999	118	1,934,828	135,692	1,708,819	0
NSE	NSE	201804	AFRIPRUD	12 : MLO	23 : 35,000-126,499	129	10,067,934	891,083	8,827,120	0
NSE	NSE	201804	AFRIPRUD	12 : MLO	24 : 126,500 & above	49	25,235,986	3,730,413	20,458,581	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
AFRINSURE	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000
AFRINSURE	14 : ATQ	21 : 0-6,499	-	-	-	-	-	-0.0100
AFRINSURE	14 : ATQ	22 : 6,500-34,999	-	-	-	10,000	-	-0.0100
AFRINSURE	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
AFRINSURE	14 : ATQ	24 : 126,500 & above	-	-	-	117,520	4,094,200	-0.0104
AFRINSURE	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
AFRINSURE	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-0.0100
AFRINSURE	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	-0.0100
AFRIPRUD	11 : MKT	21 : 0-6,499	122,323	-	-	-	-	0.0957
AFRIPRUD	11 : MKT	22 : 6,500-34,999	454,584	-	-	-	-	0.0597
AFRIPRUD	11 : MKT	23 : 35,000-126,499	696,745	-	-	-	-	0.1692
AFRIPRUD	11 : MKT	24 : 126,500 & above	1,484,384	-	-	-	-	0.1103
AFRIPRUD	12 : MLO	21 : 0-6,499	415,972	1,084	1,396	9,635	6,089	0.0435
AFRIPRUD	12 : MLO	22 : 6,500-34,999	1,417,217	27,806	58,004	117,865	46,634	0.0465
AFRIPRUD	12 : MLO	23 : 35,000-126,499	7,649,455	233,825	167,311	408,726	299,930	0.0339
AFRIPRUD	12 : MLO	24 : 126,500 & above	17,809,936	110,010	784,960	609,445	1,085,223	0.0029

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
AFRINSURE	13 : ITQ	24 : 126,500 & above									
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									
AFRINSURE	15 : NTQ	21 : 0-6,499									
AFRINSURE	15 : NTQ	23 : 35,000-126,499									
AFRINSURE	15 : NTQ	24 : 126,500 & above									
AFRIPRUD	11 : MKT	21 : 0-6,499	0.073518	0	0.0000	0.0	110,823	0.0	11,500	0.0178	0.0
AFRIPRUD	11 : MKT	22 : 6,500-34,999	0.065573	0	0.0000	0.0	405,584	0.0	49,000	0.0381	0.0
AFRIPRUD	11 : MKT	23 : 35,000-126,499	0.084660	0	0.0000	0.0	387,745	0.0	309,000	0.0487	0.0
AFRIPRUD	11 : MKT	24 : 126,500 & above	0.112572	0	0.0000	0.0	225,000	0.0	1,259,384	0.0428	0.0
AFRIPRUD	12 : MLO	21 : 0-6,499	0.043405	0	0.0000	0.0	429,582	139.7	12,636	0.0156	0.0
AFRIPRUD	12 : MLO	22 : 6,500-34,999	0.054864	0	0.0000	0.0	1,637,299	271.8	71,520	0.0455	37.9
AFRIPRUD	12 : MLO	23 : 35,000-126,499	0.047548	0	0.0000	0.0	7,950,914	193.5	876,206	0.0196	14.2
AFRIPRUD	12 : MLO	24 : 126,500 & above	0.088953	0	0.0000	0.0	11,029,309	313.0	9,429,272	0.0411	48.0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	AFRIPRUD	13 : ITQ	21 : 0-6,499	99	227,118	83,181	111,155	0
NSE	NSE	201804	AFRIPRUD	13 : ITQ	22 : 6,500-34,999	73	1,181,659	366,074	631,334	0
NSE	NSE	201804	AFRIPRUD	13 : ITQ	23 : 35,000-126,499	72	5,112,817	2,374,203	1,765,139	0
NSE	NSE	201804	AFRIPRUD	13 : ITQ	24 : 126,500 & above	28	10,163,760	6,151,295	1,063,928	0
NSE	NSE	201804	AFRIPRUD	14 : ATQ	21 : 0-6,499	96	270,994	107,181	108,157	0
NSE	NSE	201804	AFRIPRUD	14 : ATQ	22 : 6,500-34,999	66	1,218,111	317,507	707,820	0
NSE	NSE	201804	AFRIPRUD	14 : ATQ	23 : 35,000-126,499	61	4,631,921	2,210,786	1,509,961	0
NSE	NSE	201804	AFRIPRUD	14 : ATQ	24 : 126,500 & above	22	7,428,531	2,992,375	883,156	0
NSE	NSE	201804	AFRIPRUD	15 : NTQ	21 : 0-6,499	107	308,338	113,317	86,664	0
NSE	NSE	201804	AFRIPRUD	15 : NTQ	22 : 6,500-34,999	99	1,786,098	765,291	324,649	0
NSE	NSE	201804	AFRIPRUD	15 : NTQ	23 : 35,000-126,499	104	8,007,200	3,373,880	1,251,415	0
NSE	NSE	201804	AFRIPRUD	15 : NTQ	24 : 126,500 & above	44	17,990,444	9,394,093	1,360,351	0
NSE	NSE	201804	AGLEVENT	11 : MKT	21 : 0-6,499	18	13,819	0	13,819	0
NSE	NSE	201804	AGLEVENT	11 : MKT	22 : 6,500-34,999	5	96,400	0	96,400	0
NSE	NSE	201804	AGLEVENT	11 : MKT	23 : 35,000-126,499	3	153,034	0	153,034	0
NSE	NSE	201804	AGLEVENT	11 : MKT	24 : 126,500 & above	3	691,460	200,000	491,460	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
AFRIPRUD	13 : ITQ	21 : 0-6,499	-	10,959	5,852	72,437	5,559	-0.0159
AFRIPRUD	13 : ITQ	22 : 6,500-34,999	10,000	54,937	123,165	309,881	123,721	-0.0281
AFRIPRUD	13 : ITQ	23 : 35,000-126,499	117,500	129,140	413,915	286,024	510,326	-0.0439
AFRIPRUD	13 : ITQ	24 : 126,500 & above	-	654	36,925	152,882	55,779	-0.0126
AFRIPRUD	14 : ATQ	21 : 0-6,499	2,000	8,894	12,625	59,227	23,161	0.0040
AFRIPRUD	14 : ATQ	22 : 6,500-34,999	27,000	20,000	111,516	362,624	67,420	-0.0866
AFRIPRUD	14 : ATQ	23 : 35,000-126,499	-	110,439	13,848	946,090	162,044	-0.0677
AFRIPRUD	14 : ATQ	24 : 126,500 & above	-	285,950	202,000	224,589	125,223	-0.0585
AFRIPRUD	15 : NTQ	21 : 0-6,499	-	5,000	11,240	41,824	13,951	-0.0757
AFRIPRUD	15 : NTQ	22 : 6,500-34,999	-	-	22,287	163,296	86,739	-0.0661
AFRIPRUD	15 : NTQ	23 : 35,000-126,499	-	49,750	44,200	373,565	339,047	-0.0507
AFRIPRUD	15 : NTQ	24 : 126,500 & above	-	-	210,000	330,000	383,564	0.0237
AGLEVENT	11 : MKT	21 : 0-6,499	13,819	-	-	-	-	0.0209
AGLEVENT	11 : MKT	22 : 6,500-34,999	96,400	-	-	-	-	0.0205
AGLEVENT	11 : MKT	23 : 35,000-126,499	153,034	-	-	-	-	0.0293
AGLEVENT	11 : MKT	24 : 126,500 & above	491,460	-	-	-	-	-0.0122

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
AFRIPRUD	13 : ITQ	21 : 0-6,499									
AFRIPRUD	13 : ITQ	22 : 6,500-34,999									
AFRIPRUD	13 : ITQ	23 : 35,000-126,499									
AFRIPRUD	13 : ITQ	24 : 126,500 & above									
AFRIPRUD	14 : ATQ	21 : 0-6,499									
AFRIPRUD	14 : ATQ	22 : 6,500-34,999									
AFRIPRUD	14 : ATQ	23 : 35,000-126,499									
AFRIPRUD	14 : ATQ	24 : 126,500 & above									
AFRIPRUD	15 : NTQ	21 : 0-6,499									
AFRIPRUD	15 : NTQ	22 : 6,500-34,999									
AFRIPRUD	15 : NTQ	23 : 35,000-126,499									
AFRIPRUD	15 : NTQ	24 : 126,500 & above									
AGLEVENT	11 : MKT	21 : 0-6,499	0.017441	0	0.0000	0.0	9,319	0.0	4,500	0.0115	0.0
AGLEVENT	11 : MKT	22 : 6,500-34,999	0.022074	0	0.0000	0.0	96,400	0.0	0	0.0000	0.0
AGLEVENT	11 : MKT	23 : 35,000-126,499	0.025064	0	0.0000	0.0	153,034	0.0	0	0.0000	0.0
AGLEVENT	11 : MKT	24 : 126,500 & above	0.000000	0	0.0000	0.0	491,460	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	AGLEVENT	12 : MLO	21 : 0-6,499	22	20,592	734	19,108	0
NSE	NSE	201804	AGLEVENT	12 : MLO	22 : 6,500-34,999	14	305,805	0	231,335	0
NSE	NSE	201804	AGLEVENT	12 : MLO	23 : 35,000-126,499	8	533,709	0	452,686	0
NSE	NSE	201804	AGLEVENT	12 : MLO	24 : 126,500 & above	7	2,339,833	0	1,200,550	0
NSE	NSE	201804	AGLEVENT	13 : ITQ	21 : 0-6,499	6	9,383	1,350	3,033	0
NSE	NSE	201804	AGLEVENT	13 : ITQ	22 : 6,500-34,999	2	39,501	0	2,984	0
NSE	NSE	201804	AGLEVENT	13 : ITQ	23 : 35,000-126,499	1	50,000	0	15,000	0
NSE	NSE	201804	AGLEVENT	13 : ITQ	24 : 126,500 & above	1	199,691	199,691	0	0
NSE	NSE	201804	AGLEVENT	14 : ATQ	21 : 0-6,499	5	5,541	1,350	3,391	0
NSE	NSE	201804	AGLEVENT	14 : ATQ	22 : 6,500-34,999	6	70,000	40,000	20,000	0
NSE	NSE	201804	AGLEVENT	14 : ATQ	23 : 35,000-126,499	6	444,000	0	211,000	0
NSE	NSE	201804	AGLEVENT	14 : ATQ	24 : 126,500 & above	4	907,265	199,691	20,232	0
NSE	NSE	201804	AGLEVENT	15 : NTQ	21 : 0-6,499	1	5,000	0	0	0
NSE	NSE	201804	AGLEVENT	15 : NTQ	22 : 6,500-34,999	3	30,000	10,000	10,000	0
NSE	NSE	201804	AGLEVENT	15 : NTQ	23 : 35,000-126,499	2	150,000	0	0	0
NSE	NSE	201804	AGLEVENT	15 : NTQ	24 : 126,500 & above	5	1,130,174	440,000	0	0

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
AGLEVENT	12 : MLO	21 : 0-6,499	19,108	-	-	-	-	0.0146
AGLEVENT	12 : MLO	22 : 6,500-34,999	199,435	-	-	10,900	-	0.0145
AGLEVENT	12 : MLO	23 : 35,000-126,499	369,606	-	-	82,480	-	0.0196
AGLEVENT	12 : MLO	24 : 126,500 & above	772,357	-	450	46,174	20,750	0.0276
AGLEVENT	13 : ITQ	21 : 0-6,499	-	-	-	697	1	-0.0146
AGLEVENT	13 : ITQ	22 : 6,500-34,999	-	-	750	2,234	-	-0.0300
AGLEVENT	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	-0.0200
AGLEVENT	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000
AGLEVENT	14 : ATQ	21 : 0-6,499	-	-	-	2,941	-	-0.0253
AGLEVENT	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	-0.0500
AGLEVENT	14 : ATQ	23 : 35,000-126,499	-	-	65,000	48,000	10,000	-0.0335
AGLEVENT	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	-0.0600
AGLEVENT	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
AGLEVENT	15 : NTQ	22 : 6,500-34,999	-	-	-	-	10,000	-0.0600
AGLEVENT	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
AGLEVENT	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000

**Guidance:**

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
AGLEVENT	12 : MLO	21 : 0-6,499	0.013398		0	0.0000	0.0	19,108	0.0	0	0.0000	0.0
AGLEVENT	12 : MLO	22 : 6,500-34,999	0.016096		0	0.0000	0.0	231,335	815.9	0	0.0000	0.0
AGLEVENT	12 : MLO	23 : 35,000-126,499	0.018698		0	0.0000	0.0	302,061	17.3	150,625	0.0093	201.5
AGLEVENT	12 : MLO	24 : 126,500 & above	0.030521		0	0.0000	0.0	1,200,550	2578.6	0	0.0000	0.0
AGLEVENT	13 : ITQ	21 : 0-6,499										
AGLEVENT	13 : ITQ	22 : 6,500-34,999										
AGLEVENT	13 : ITQ	23 : 35,000-126,499										
AGLEVENT	13 : ITQ	24 : 126,500 & above										
AGLEVENT	14 : ATQ	21 : 0-6,499										
AGLEVENT	14 : ATQ	22 : 6,500-34,999										
AGLEVENT	14 : ATQ	23 : 35,000-126,499										
AGLEVENT	14 : ATQ	24 : 126,500 & above										
AGLEVENT	15 : NTQ	21 : 0-6,499										
AGLEVENT	15 : NTQ	22 : 6,500-34,999										
AGLEVENT	15 : NTQ	23 : 35,000-126,499										
AGLEVENT	15 : NTQ	24 : 126,500 & above										

**Guidance:**

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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	201804	AIICO	11 : MKT	21 : 0-6,499	67	102,654	0	102,654	0
NSE	NSE	201804	AIICO	11 : MKT	22 : 6,500-34,999	24	480,703	0	480,703	0
NSE	NSE	201804	AIICO	11 : MKT	23 : 35,000-126,499	15	974,469	0	974,469	0
NSE	NSE	201804	AIICO	11 : MKT	24 : 126,500 & above	8	2,537,665	1,000,000	1,537,665	0
NSE	NSE	201804	AIICO	12 : MLO	21 : 0-6,499	123	262,082	2,977	251,223	0
NSE	NSE	201804	AIICO	12 : MLO	22 : 6,500-34,999	110	1,941,347	6,300	1,908,764	0
NSE	NSE	201804	AIICO	12 : MLO	23 : 35,000-126,499	74	5,154,464	85,749	5,068,715	0
NSE	NSE	201804	AIICO	12 : MLO	24 : 126,500 & above	85	51,933,110	4,589,677	40,362,507	0
NSE	NSE	201804	AIICO	13 : ITQ	21 : 0-6,499	25	37,646	6,050	27,596	0
NSE	NSE	201804	AIICO	13 : ITQ	22 : 6,500-34,999	21	351,224	33,204	253,280	0
NSE	NSE	201804	AIICO	13 : ITQ	23 : 35,000-126,499	29	2,243,457	410,870	1,489,762	0
NSE	NSE	201804	AIICO	13 : ITQ	24 : 126,500 & above	26	10,551,141	2,009,300	3,888,604	0
NSE	NSE	201804	AIICO	14 : ATQ	21 : 0-6,499	47	93,868	33,566	38,202	0
NSE	NSE	201804	AIICO	14 : ATQ	22 : 6,500-34,999	68	1,124,907	391,542	429,534	0
NSE	NSE	201804	AIICO	14 : ATQ	23 : 35,000-126,499	66	4,812,781	1,337,471	1,910,081	0
NSE	NSE	201804	AIICO	14 : ATQ	24 : 126,500 & above	81	45,182,033	20,195,669	9,852,959	0

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: April 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)
AIICO	11 : MKT	21 : 0-6,499	102,654	-	-	-	-	0.0174
AIICO	11 : MKT	22 : 6,500-34,999	480,703	-	-	-	-	0.0198
AIICO	11 : MKT	23 : 35,000-126,499	974,469	-	-	-	-	0.0219
AIICO	11 : MKT	24 : 126,500 & above	1,537,665	-	-	-	-	0.0156
AIICO	12 : MLO	21 : 0-6,499	243,523	-	-	4,700	3,000	0.0152
AIICO	12 : MLO	22 : 6,500-34,999	1,830,061	-	30,947	37,053	-	0.0128
AIICO	12 : MLO	23 : 35,000-126,499	4,500,928	43,677	85,727	255,376	183,007	0.0121
AIICO	12 : MLO	24 : 126,500 & above	30,302,249	242,751	4,718,878	3,772,041	838,506	0.0106
AIICO	13 : ITQ	21 : 0-6,499	1,700	-	7,750	4,380	2,100	-0.0146
AIICO	13 : ITQ	22 : 6,500-34,999	10,000	8,982	34,827	115,021	65,379	-0.0073
AIICO	13 : ITQ	23 : 35,000-126,499	-	-	149,795	648,426	300,539	-0.0152
AIICO	13 : ITQ	24 : 126,500 & above	-	11,000	688,000	1,194,042	650,079	-0.0110
AIICO	14 : ATQ	21 : 0-6,499	-	-	9,000	11,350	7,852	-0.0140
AIICO	14 : ATQ	22 : 6,500-34,999	-	18,000	35,214	163,318	47,182	-0.0104
AIICO	14 : ATQ	23 : 35,000-126,499	-	-	556,636	490,332	63,506	-0.0183
AIICO	14 : ATQ	24 : 126,500 & above	-	366,000	1,459,025	3,068,501	2,701,455	-0.0120

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
AIICO	11 : MKT	21 : 0-6,499	0.019569		0	0.0000	0.0	102,654	0.0	0	0.0000	0.0
AIICO	11 : MKT	22 : 6,500-34,999	0.024458		0	0.0000	0.0	427,057	0.0	53,646	0.0218	0.0
AIICO	11 : MKT	23 : 35,000-126,499	0.026070		0	0.0000	0.0	696,324	0.0	278,145	0.0115	0.0
AIICO	11 : MKT	24 : 126,500 & above	0.019257		0	0.0000	0.0	1,145,000	0.0	392,665	0.0072	0.0
AIICO	12 : MLO	21 : 0-6,499	0.014744		0	0.0000	0.0	250,223	56.4	1,000	0.0052	0.0
AIICO	12 : MLO	22 : 6,500-34,999	0.013504		0	0.0000	0.0	1,853,764	46.7	55,000	0.0070	0.0
AIICO	12 : MLO	23 : 35,000-126,499	0.014884		0	0.0000	0.0	4,943,715	136.2	125,000	0.0100	0.0
AIICO	12 : MLO	24 : 126,500 & above	0.016454		0	0.0000	0.0	33,185,059	244.7	7,177,448	0.0138	83.7
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										

**Guidance:**

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	AIICO	15 : NTQ	21 : 0-6,499	30	68,514	13,655	23,980	0
NSE	NSE	201804	AIICO	15 : NTQ	22 : 6,500-34,999	63	1,196,377	328,140	287,994	0
NSE	NSE	201804	AIICO	15 : NTQ	23 : 35,000-126,499	89	6,724,249	1,372,050	717,001	0
NSE	NSE	201804	AIICO	15 : NTQ	24 : 126,500 & above	98	62,357,380	12,947,178	3,992,636	0
NSE	NSE	201804	AIRSERVICE	11 : MKT	21 : 0-6,499	13	5,644	0	5,644	0
NSE	NSE	201804	AIRSERVICE	12 : MLO	21 : 0-6,499	44	56,086	1,000	45,171	0
NSE	NSE	201804	AIRSERVICE	12 : MLO	22 : 6,500-34,999	8	117,245	1,025	110,377	0
NSE	NSE	201804	AIRSERVICE	12 : MLO	23 : 35,000-126,499	1	36,928	0	36,928	0
NSE	NSE	201804	AIRSERVICE	13 : ITQ	21 : 0-6,499	2	6,000	1,000	2,000	0
NSE	NSE	201804	AIRSERVICE	13 : ITQ	22 : 6,500-34,999	2	24,845	0	15,850	0
NSE	NSE	201804	AIRSERVICE	14 : ATQ	21 : 0-6,499	8	12,875	3,700	4,175	0
NSE	NSE	201804	AIRSERVICE	14 : ATQ	22 : 6,500-34,999	7	95,744	16,995	23,245	0
NSE	NSE	201804	AIRSERVICE	15 : NTQ	21 : 0-6,499	5	15,220	0	0	0
NSE	NSE	201804	ALEX	11 : MKT	21 : 0-6,499	2	80	0	80	0
NSE	NSE	201804	ALEX	12 : MLO	21 : 0-6,499	12	13,943	0	13,943	0
NSE	NSE	201804	ARBICO	11 : MKT	21 : 0-6,499	3	300	0	300	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
AIICO	15 : NTQ	21 : 0-6,499	-	-	-	-	14,600	-0.0185
AIICO	15 : NTQ	22 : 6,500-34,999	-	-	-	104,180	91,114	-0.0348
AIICO	15 : NTQ	23 : 35,000-126,499	-	-	-	309,303	23,324	-0.0144
AIICO	15 : NTQ	24 : 126,500 & above	-	-	130,000	2,009,500	1,285,215	-0.0340
AIRSERVICE	11 : MKT	21 : 0-6,499	5,644	-	-	-	-	0.1020
AIRSERVICE	12 : MLO	21 : 0-6,499	44,171	-	-	-	-	0.0328
AIRSERVICE	12 : MLO	22 : 6,500-34,999	107,422	-	-	2,700	-	0.0470
AIRSERVICE	12 : MLO	23 : 35,000-126,499	36,928	-	-	-	-	0.2000
AIRSERVICE	13 : ITQ	21 : 0-6,499	-	-	-	-	-	-0.2000
AIRSERVICE	13 : ITQ	22 : 6,500-34,999	-	-	-	-	15,850	0.0000
AIRSERVICE	14 : ATQ	21 : 0-6,499	-	-	-	120	-	-0.2439
AIRSERVICE	14 : ATQ	22 : 6,500-34,999	-	-	-	13,150	-	-0.2321
AIRSERVICE	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
ALEX	11 : MKT	21 : 0-6,499	80	-	-	-	-	0.0000
ALEX	12 : MLO	21 : 0-6,499	13,943	-	-	-	-	0.0000
ARBICO	11 : MKT	21 : 0-6,499	300	-	-	-	-	0.0000

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
AIICO	15 : NTQ	21 : 0-6,499										
AIICO	15 : NTQ	22 : 6,500-34,999										
AIICO	15 : NTQ	23 : 35,000-126,499										
AIICO	15 : NTQ	24 : 126,500 & above										
AIRSERVICE	11 : MKT	21 : 0-6,499	0.115255		0	0.0000	0.0	5,644	0.0	0	0.0000	0.0
AIRSERVICE	12 : MLO	21 : 0-6,499	0.074898		0	0.0000	0.0	45,171	178.2	0	0.0000	0.0
AIRSERVICE	12 : MLO	22 : 6,500-34,999	0.089773		0	0.0000	0.0	110,122	36.9	255	0.0500	9939.9
AIRSERVICE	12 : MLO	23 : 35,000-126,499	0.200000		0	0.0000	0.0	36,928	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	21 : 0-6,499										
ALEX	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	80	0.0	0	0.0000	0.0
ALEX	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	13,943	0.0	0	0.0000	0.0
ARBICO	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	300	0.0	0	0.0000	0.0

#### Guidance:

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



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### Market Execution Quality Detail: April 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	201804	ARBICO	12 : MLO	21 : 0-6,499	4	1,100	0	1,100	0	
NSE	NSE	201804	ARBICO	12 : MLO	23 : 35,000-126,499	1	49,900	0	49,900	0	
NSE	NSE	201804	BERGER	11 : MKT	21 : 0-6,499	21	8,745	0	8,745	0	
NSE	NSE	201804	BERGER	11 : MKT	22 : 6,500-34,999	4	37,300	10,000	27,300	0	
NSE	NSE	201804	BERGER	12 : MLO	21 : 0-6,499	79	107,284	894	94,066	0	
NSE	NSE	201804	BERGER	12 : MLO	22 : 6,500-34,999	19	289,499	37,373	227,117	0	
NSE	NSE	201804	BERGER	12 : MLO	23 : 35,000-126,499	6	476,983	129,012	156,768	0	
NSE	NSE	201804	BERGER	13 : ITQ	21 : 0-6,499	20	38,034	6,677	18,419	0	
NSE	NSE	201804	BERGER	13 : ITQ	22 : 6,500-34,999	4	49,973	21,973	8,997	0	
NSE	NSE	201804	BERGER	14 : ATQ	21 : 0-6,499	13	25,727	1,850	21,092	0	
NSE	NSE	201804	BERGER	14 : ATQ	22 : 6,500-34,999	8	88,511	0	30,154	0	
NSE	NSE	201804	BERGER	14 : ATQ	23 : 35,000-126,499	1	42,826	0	0	0	
NSE	NSE	201804	BERGER	15 : NTQ	21 : 0-6,499	6	11,104	1,854	7,000	0	
NSE	NSE	201804	BERGER	15 : NTQ	22 : 6,500-34,999	1	9,000	0	9,000	0	
NSE	NSE	201804	BETAGLAS	11 : MKT	21 : 0-6,499	9	2,267	0	2,267	0	
NSE	NSE	201804	BETAGLAS	12 : MLO	21 : 0-6,499	34	43,921	1	43,920	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
ARBICO	12 : MLO	21 : 0-6,499	1,100	-	-	-	-	0.0000
ARBICO	12 : MLO	23 : 35,000-126,499	49,900	-	-	-	-	0.0000
BERGER	11 : MKT	21 : 0-6,499	8,745	-	-	-	-	0.3307
BERGER	11 : MKT	22 : 6,500-34,999	27,300	-	-	-	-	0.3245
BERGER	12 : MLO	21 : 0-6,499	75,387	-	2,116	11,031	4,598	0.2262
BERGER	12 : MLO	22 : 6,500-34,999	201,042	-	-	16,764	3,641	0.1997
BERGER	12 : MLO	23 : 35,000-126,499	40,643	20	20,750	11,382	17,078	0.1576
BERGER	13 : ITQ	21 : 0-6,499	-	-	-	12,931	2,414	-0.2110
BERGER	13 : ITQ	22 : 6,500-34,999	-	-	-	-	6,527	-0.2644
BERGER	14 : ATQ	21 : 0-6,499	-	-	2,000	10,958	2,000	-0.3181
BERGER	14 : ATQ	22 : 6,500-34,999	-	2,000	-	12,282	6,872	-0.4758
BERGER	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
BERGER	15 : NTQ	21 : 0-6,499	-	-	-	-	5,000	-0.2643
BERGER	15 : NTQ	22 : 6,500-34,999	-	-	-	9,000	-	-0.7000
BETAGLAS	11 : MKT	21 : 0-6,499	2,267	-	-	-	-	6.8633
BETAGLAS	12 : MLO	21 : 0-6,499	42,020	-	-	-	1,900	3.3770

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 2018

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
ARBICO	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	1,100	0.0	0	0.0000	0.0
ARBICO	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	49,900	0.0	0	0.0000	0.0
BERGER	11 : MKT	21 : 0-6,499	0.370674		0	0.0000	0.0	4,745	0.0	4,000	0.0284	0.0
BERGER	11 : MKT	22 : 6,500-34,999	0.324457		0	0.0000	0.0	9,000	0.0	18,300	0.0350	0.0
BERGER	12 : MLO	21 : 0-6,499	0.248257		0	0.0000	0.0	88,200	309.3	5,866	0.3830	360.1
BERGER	12 : MLO	22 : 6,500-34,999	0.220568		0	0.0000	0.0	227,117	213.2	0	0.0000	0.0
BERGER	12 : MLO	23 : 35,000-126,499	0.423881		0	0.0000	0.0	84,361	3072.7	72,407	0.2675	3095.0
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	5.341464		0	0.0000	0.0	267	0.0	2,000	0.0288	0.0
BETAGLAS	12 : MLO	21 : 0-6,499	3.808760		0	0.0000	0.0	40,520	163.6	3,400	0.7176	0.0

*Guidance:*

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

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## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	BETAGLAS	12 : MLO	22 : 6,500-34,999	7	125,032	0	107,526	0
NSE	NSE	201804	BETAGLAS	12 : MLO	23 : 35,000-126,499	4	240,000	0	159,723	0
NSE	NSE	201804	BETAGLAS	13 : ITQ	21 : 0-6,499	26	30,755	12,702	14,405	0
NSE	NSE	201804	BETAGLAS	13 : ITQ	22 : 6,500-34,999	3	55,000	15,000	0	0
NSE	NSE	201804	BETAGLAS	13 : ITQ	23 : 35,000-126,499	2	150,000	0	50,000	0
NSE	NSE	201804	BETAGLAS	14 : ATQ	21 : 0-6,499	8	13,213	198	7,322	0
NSE	NSE	201804	BETAGLAS	14 : ATQ	22 : 6,500-34,999	3	66,410	31,210	10,200	0
NSE	NSE	201804	BETAGLAS	14 : ATQ	23 : 35,000-126,499	3	200,000	66,000	800	0
NSE	NSE	201804	BETAGLAS	14 : ATQ	24 : 126,500 & above	1	200,000	0	200,000	0
NSE	NSE	201804	BETAGLAS	15 : NTQ	23 : 35,000-126,499	2	200,000	0	0	0
NSE	NSE	201804	BOCGAS	11 : MKT	21 : 0-6,499	6	707	0	707	0
NSE	NSE	201804	BOCGAS	12 : MLO	21 : 0-6,499	28	26,269	1,200	22,186	0
NSE	NSE	201804	BOCGAS	12 : MLO	22 : 6,500-34,999	3	32,226	0	24,587	0
NSE	NSE	201804	BOCGAS	12 : MLO	23 : 35,000-126,499	1	90,000	0	75	0
NSE	NSE	201804	BOCGAS	13 : ITQ	21 : 0-6,499	1	100	0	100	0
NSE	NSE	201804	BOCGAS	14 : ATQ	21 : 0-6,499	14	22,437	14,842	1,523	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
BETAGLAS	12 : MLO	22 : 6,500-34,999	101,119	-	6,407	-	-	4.7164
BETAGLAS	12 : MLO	23 : 35,000-126,499	156,407	-	-	3,316	-	3.6260
BETAGLAS	13 : ITQ	21 : 0-6,499	-	-	-	11,628	1,118	-1.8340
BETAGLAS	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
BETAGLAS	13 : ITQ	23 : 35,000-126,499	-	-	-	50,000	-	-0.1500
BETAGLAS	14 : ATQ	21 : 0-6,499	-	2	-	-	580	-4.2068
BETAGLAS	14 : ATQ	22 : 6,500-34,999	-	-	200	10,000	-	-5.9912
BETAGLAS	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	-3.7500
BETAGLAS	14 : ATQ	24 : 126,500 & above	-	-	200,000	-	-	-7.6000
BETAGLAS	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
BOCGAS	11 : MKT	21 : 0-6,499	707	-	-	-	-	0.0163
BOCGAS	12 : MLO	21 : 0-6,499	19,406	-	-	-	2,000	0.1099
BOCGAS	12 : MLO	22 : 6,500-34,999	24,545	-	42	-	-	0.1482
BOCGAS	12 : MLO	23 : 35,000-126,499	75	-	-	-	-	0.4000
BOCGAS	13 : ITQ	21 : 0-6,499	-	-	-	-	-	-0.2100
BOCGAS	14 : ATQ	21 : 0-6,499	-	-	20	-	-	-0.2367

*Guidance:*

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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)	
BETAGLAS	12 : MLO	22 : 6,500-34,999	4.694926		0	0.0000	0.0	76,316	8.8	31,210	0.0839	0.0
BETAGLAS	12 : MLO	23 : 35,000-126,499	2.991115		0	0.0000	0.0	159,723	15.7	0	0.0000	0.0
BETAGLAS	13 : ITQ	21 : 0-6,499										
BETAGLAS	13 : ITQ	22 : 6,500-34,999										
BETAGLAS	13 : ITQ	23 : 35,000-126,499										
BETAGLAS	14 : ATQ	21 : 0-6,499										
BETAGLAS	14 : ATQ	22 : 6,500-34,999										
BETAGLAS	14 : ATQ	23 : 35,000-126,499										
BETAGLAS	14 : ATQ	24 : 126,500 & above										
BETAGLAS	15 : NTQ	23 : 35,000-126,499										
BOCGAS	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	707	0.0	0	0.0000	0.0
BOCGAS	12 : MLO	21 : 0-6,499	0.106490		0	0.0000	0.0	21,406	279.3	780	0.0300	11242.0
BOCGAS	12 : MLO	22 : 6,500-34,999	0.148249		0	0.0000	0.0	24,587	0.3	0	0.0000	0.0
BOCGAS	12 : MLO	23 : 35,000-126,499	0.400000		0	0.0000	0.0	75	0.0	0	0.0000	0.0
BOCGAS	13 : ITQ	21 : 0-6,499										
BOCGAS	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 Quality Detail: April 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	201804	BOCGAS	14 : ATQ	22 : 6,500-34,999	4	74,300	50,000	24,300	0	
NSE	NSE	201804	BOCGAS	14 : ATQ	23 : 35,000-126,499	2	110,000	50,000	0	0	
NSE	NSE	201804	BOCGAS	14 : ATQ	24 : 126,500 & above	3	900,000	900,000	0	0	
NSE	NSE	201804	CADBURY	11 : MKT	21 : 0-6,499	71	73,557	0	73,557	0	
NSE	NSE	201804	CADBURY	11 : MKT	22 : 6,500-34,999	16	238,152	0	238,152	0	
NSE	NSE	201804	CADBURY	11 : MKT	23 : 35,000-126,499	2	100,000	50,000	50,000	0	
NSE	NSE	201804	CADBURY	12 : MLO	21 : 0-6,499	300	343,918	11,548	328,969	0	
NSE	NSE	201804	CADBURY	12 : MLO	22 : 6,500-34,999	105	1,599,886	129,404	1,344,597	0	
NSE	NSE	201804	CADBURY	12 : MLO	23 : 35,000-126,499	30	1,902,212	209,177	1,235,855	0	
NSE	NSE	201804	CADBURY	12 : MLO	24 : 126,500 & above	5	1,157,147	200,000	623,517	0	
NSE	NSE	201804	CADBURY	13 : ITQ	21 : 0-6,499	112	236,776	63,010	128,914	0	
NSE	NSE	201804	CADBURY	13 : ITQ	22 : 6,500-34,999	72	1,090,905	329,250	454,797	0	
NSE	NSE	201804	CADBURY	13 : ITQ	23 : 35,000-126,499	17	983,202	327,676	177,939	0	
NSE	NSE	201804	CADBURY	13 : ITQ	24 : 126,500 & above	6	1,950,000	1,000,000	405,800	0	
NSE	NSE	201804	CADBURY	14 : ATQ	21 : 0-6,499	84	176,678	58,893	79,519	0	
NSE	NSE	201804	CADBURY	14 : ATQ	22 : 6,500-34,999	37	538,810	142,310	245,668	0	

#### Guidance:

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

# NSE Market Execution Quality Report

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### Market Execution Quality Detail: April 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)	
BOCGAS	14 : ATQ	22 : 6,500-34,999	-	-	-	-	10,588	-0.1500	
BOCGAS	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000	
BOCGAS	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
CADBURY	11 : MKT	21 : 0-6,499	73,557	-	-	-	-	0.2986	
CADBURY	11 : MKT	22 : 6,500-34,999	238,152	-	-	-	-	0.2875	
CADBURY	11 : MKT	23 : 35,000-126,499	50,000	-	-	-	-	0.2458	
CADBURY	12 : MLO	21 : 0-6,499	297,300	3,605	1,409	13,829	9,423	0.1694	
CADBURY	12 : MLO	22 : 6,500-34,999	1,204,632	50,191	32,034	28,124	18,644	0.1643	
CADBURY	12 : MLO	23 : 35,000-126,499	1,024,670	36,895	4,576	46,683	74,453	0.1651	
CADBURY	12 : MLO	24 : 126,500 & above	540,300	-	-	5,100	2,000	0.0814	
CADBURY	13 : ITQ	21 : 0-6,499	8	5,429	22,418	52,400	17,604	-0.1327	
CADBURY	13 : ITQ	22 : 6,500-34,999	2,000	32,681	23,903	231,499	88,693	-0.1023	
CADBURY	13 : ITQ	23 : 35,000-126,499	-	-	44,000	64,164	-	-0.2923	
CADBURY	13 : ITQ	24 : 126,500 & above	-	-	5,321	100	200	-0.0343	
CADBURY	14 : ATQ	21 : 0-6,499	679	2,510	13,181	22,891	31,131	-0.0941	
CADBURY	14 : ATQ	22 : 6,500-34,999	7,320	51,541	12,365	66,182	85,983	0.0110	

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: April 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)	
BOCGAS	14 : ATQ	22 : 6,500-34,999										
BOCGAS	14 : ATQ	23 : 35,000-126,499										
BOCGAS	14 : ATQ	24 : 126,500 & above										
CADBURY	11 : MKT	21 : 0-6,499	0.341110		0	0.0000	0.0	59,189	0.0	14,368	0.0407	0.0
CADBURY	11 : MKT	22 : 6,500-34,999	0.400196		0	0.0000	0.0	140,522	0.0	97,630	0.1015	0.0
CADBURY	11 : MKT	23 : 35,000-126,499	0.395840		0	0.0000	0.0	0	0.0	50,000	0.1229	0.0
CADBURY	12 : MLO	21 : 0-6,499	0.242013		0	0.0000	0.0	314,564	105.1	14,405	0.0481	1226.3
CADBURY	12 : MLO	22 : 6,500-34,999	0.283728		0	0.0000	0.0	1,080,525	75.9	264,072	0.0564	114.6
CADBURY	12 : MLO	23 : 35,000-126,499	0.372429		0	0.0000	0.0	726,128	63.3	509,727	0.0722	758.4
CADBURY	12 : MLO	24 : 126,500 & above	0.514987		0	0.0000	0.0	286,204	24.3	337,313	0.2073	2636.3
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										

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	CADBURY	14 : ATQ	23 : 35,000-126,499	25	1,606,079	845,921	411,881	0	
NSE	NSE	201804	CADBURY	14 : ATQ	24 : 126,500 & above	2	450,000	0	0	0	
NSE	NSE	201804	CADBURY	15 : NTQ	21 : 0-6,499	27	60,818	22,913	10,800	0	
NSE	NSE	201804	CADBURY	15 : NTQ	22 : 6,500-34,999	25	427,580	204,223	60,481	0	
NSE	NSE	201804	CADBURY	15 : NTQ	23 : 35,000-126,499	12	763,000	75,000	50,000	0	
NSE	NSE	201804	CADBURY	15 : NTQ	24 : 126,500 & above	1	150,000	150,000	0	0	
NSE	NSE	201804	CAP	11 : MKT	21 : 0-6,499	31	18,561	5,032	13,529	0	
NSE	NSE	201804	CAP	11 : MKT	22 : 6,500-34,999	1	10,000	0	10,000	0	
NSE	NSE	201804	CAP	11 : MKT	24 : 126,500 & above	1	319,745	319,745	0	0	
NSE	NSE	201804	CAP	12 : MLO	21 : 0-6,499	168	133,288	6,937	119,632	0	
NSE	NSE	201804	CAP	12 : MLO	22 : 6,500-34,999	23	371,393	12,990	313,033	0	
NSE	NSE	201804	CAP	12 : MLO	23 : 35,000-126,499	1	100,000	0	54,573	0	
NSE	NSE	201804	CAP	12 : MLO	24 : 126,500 & above	1	314,245	0	5,000	0	
NSE	NSE	201804	CAP	13 : ITQ	21 : 0-6,499	84	166,358	65,690	46,996	0	
NSE	NSE	201804	CAP	13 : ITQ	22 : 6,500-34,999	26	492,692	61,823	125,129	0	
NSE	NSE	201804	CAP	13 : ITQ	23 : 35,000-126,499	7	351,935	0	44,727	0	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
CADBURY	14 : ATQ	23 : 35,000-126,499	-	-	399	101,269	46,450	-0.1247	
CADBURY	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
CADBURY	15 : NTQ	21 : 0-6,499	-	-	77	8,800	1,362	0.0098	
CADBURY	15 : NTQ	22 : 6,500-34,999	-	-	12,449	28,032	10,000	-0.0652	
CADBURY	15 : NTQ	23 : 35,000-126,499	-	-	-	-	50,000	0.0500	
CADBURY	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
CAP	11 : MKT	21 : 0-6,499	13,529	-	-	-	-	1.4082	
CAP	11 : MKT	22 : 6,500-34,999	10,000	-	-	-	-	1.7889	
CAP	11 : MKT	24 : 126,500 & above	-	-	-	-	-	0.0000	
CAP	12 : MLO	21 : 0-6,499	105,643	6,102	200	3,697	3,309	0.5947	
CAP	12 : MLO	22 : 6,500-34,999	294,716	16,264	-	2,053	-	0.4421	
CAP	12 : MLO	23 : 35,000-126,499	41,551	-	7,000	1,572	4,450	-1.9166	
CAP	12 : MLO	24 : 126,500 & above	-	-	-	-	5,000	1.9000	
CAP	13 : ITQ	21 : 0-6,499	-	10	1,010	7,953	8,861	-0.5543	
CAP	13 : ITQ	22 : 6,500-34,999	-	5	715	31,575	16,012	-0.3246	
CAP	13 : ITQ	23 : 35,000-126,499	-	-	-	10,590	-	-0.9104	

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: April 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)	
CADBURY	14 : ATQ	23 : 35,000-126,499										
CADBURY	14 : ATQ	24 : 126,500 & above										
CADBURY	15 : NTQ	21 : 0-6,499										
CADBURY	15 : NTQ	22 : 6,500-34,999										
CADBURY	15 : NTQ	23 : 35,000-126,499										
CADBURY	15 : NTQ	24 : 126,500 & above										
CAP	11 : MKT	21 : 0-6,499	0.958836		0	0.0000	0.0	12,769	0.0	760	0.0303	0.0
CAP	11 : MKT	22 : 6,500-34,999	1.788890		0	0.0000	0.0	0	0.0	10,000	0.0444	0.0
CAP	11 : MKT	24 : 126,500 & above	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
CAP	12 : MLO	21 : 0-6,499	0.971572		0	0.0000	0.0	101,269	136.0	18,363	0.3297	0.0
CAP	12 : MLO	22 : 6,500-34,999	0.924824		0	0.0000	0.0	264,890	4.6	48,143	0.4272	6.9
CAP	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	54,573	220.5	0	0.0000	0.0
CAP	12 : MLO	24 : 126,500 & above	1.900000		0	0.0000	0.0	5,000	2886.0	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										

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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	201804	CAP	14 : ATQ	21 : 0-6,499	38	43,565	16,123	13,634	0
NSE	NSE	201804	CAP	14 : ATQ	22 : 6,500-34,999	20	367,840	76,802	98,120	0
NSE	NSE	201804	CAP	14 : ATQ	23 : 35,000-126,499	4	198,760	0	2,094	0
NSE	NSE	201804	CAP	15 : NTQ	21 : 0-6,499	15	21,182	3,774	3,080	0
NSE	NSE	201804	CAP	15 : NTQ	23 : 35,000-126,499	1	43,333	0	0	0
NSE	NSE	201804	CAPHOTEL	11 : MKT	21 : 0-6,499	2	60	0	60	0
NSE	NSE	201804	CAPHOTEL	12 : MLO	21 : 0-6,499	5	650	0	650	0
NSE	NSE	201804	CAPOIL	11 : MKT	21 : 0-6,499	9	4,770	0	4,770	0
NSE	NSE	201804	CAPOIL	11 : MKT	22 : 6,500-34,999	2	38,500	10,500	28,000	0
NSE	NSE	201804	CAPOIL	11 : MKT	24 : 126,500 & above	1	138,000	0	138,000	0
NSE	NSE	201804	CAPOIL	12 : MLO	21 : 0-6,499	3	4,000	0	4,000	0
NSE	NSE	201804	CAPOIL	12 : MLO	22 : 6,500-34,999	1	10,250	0	10,250	0
NSE	NSE	201804	CAPOIL	12 : MLO	24 : 126,500 & above	7	10,575,243	0	1,165,750	0
NSE	NSE	201804	CAVERTON	11 : MKT	21 : 0-6,499	60	103,348	0	103,348	0
NSE	NSE	201804	CAVERTON	11 : MKT	22 : 6,500-34,999	34	552,916	0	552,916	0
NSE	NSE	201804	CAVERTON	11 : MKT	23 : 35,000-126,499	22	1,487,295	190,000	1,297,295	0

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
CAP	14 : ATQ	21 : 0-6,499	-	-	1,638	502	4,923	-1.6763
CAP	14 : ATQ	22 : 6,500-34,999	-	30,389	-	-	-	-0.2872
CAP	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	-1.6000
CAP	15 : NTQ	21 : 0-6,499	-	80	-	-	3,000	-0.9695
CAP	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
CAPHOTEL	11 : MKT	21 : 0-6,499	60	-	-	-	-	0.0000
CAPHOTEL	12 : MLO	21 : 0-6,499	650	-	-	-	-	0.0000
CAPOIL	11 : MKT	21 : 0-6,499	4,770	-	-	-	-	0.0009
CAPOIL	11 : MKT	22 : 6,500-34,999	28,000	-	-	-	-	0.0000
CAPOIL	11 : MKT	24 : 126,500 & above	138,000	-	-	-	-	0.0000
CAPOIL	12 : MLO	21 : 0-6,499	4,000	-	-	-	-	0.0075
CAPOIL	12 : MLO	22 : 6,500-34,999	-	-	-	10,250	-	0.0000
CAPOIL	12 : MLO	24 : 126,500 & above	774,000	-	-	128,750	-	-0.0014
CAVERTON	11 : MKT	21 : 0-6,499	103,348	-	-	-	-	0.0308
CAVERTON	11 : MKT	22 : 6,500-34,999	552,916	-	-	-	-	0.0669
CAVERTON	11 : MKT	23 : 35,000-126,499	1,297,295	-	-	-	-	0.0523

*Guidance:*

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
CAP	14 : ATQ	21 : 0-6,499										
CAP	14 : ATQ	22 : 6,500-34,999										
CAP	14 : ATQ	23 : 35,000-126,499										
CAP	15 : NTQ	21 : 0-6,499										
CAP	15 : NTQ	23 : 35,000-126,499										
CAPHOTEL	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	60	0.0	0	0.0000	0.0	
CAPHOTEL	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	650	0.0	0	0.0000	0.0	
CAPOIL	11 : MKT	21 : 0-6,499	0.000943	0	0.0000	0.0	4,770	0.0	0	0.0000	0.0	
CAPOIL	11 : MKT	22 : 6,500-34,999	0.000000	0	0.0000	0.0	28,000	0.0	0	0.0000	0.0	
CAPOIL	11 : MKT	24 : 126,500 & above	0.000000	0	0.0000	0.0	138,000	0.0	0	0.0000	0.0	
CAPOIL	12 : MLO	21 : 0-6,499	0.007500	0	0.0000	0.0	4,000	0.0	0	0.0000	0.0	
CAPOIL	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	10,250	705.0	0	0.0000	0.0	
CAPOIL	12 : MLO	24 : 126,500 & above	0.000283	0	0.0000	0.0	1,165,750	1647.2	0	0.0000	0.0	
CAVERTON	11 : MKT	21 : 0-6,499	0.049355	0	0.0000	0.0	98,248	0.0	5,100	0.0169	0.0	
CAVERTON	11 : MKT	22 : 6,500-34,999	0.057915	0	0.0000	0.0	478,916	0.0	74,000	0.0189	0.0	
CAVERTON	11 : MKT	23 : 35,000-126,499	0.070967	0	0.0000	0.0	1,112,295	0.0	185,000	0.0103	0.0	

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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	201804	CAVERTON	11 : MKT	24 : 126,500 & above	11	3,048,087	250,000	2,798,087	0	
NSE	NSE	201804	CAVERTON	12 : MLO	21 : 0-6,499	125	207,686	2,856	194,630	0	
NSE	NSE	201804	CAVERTON	12 : MLO	22 : 6,500-34,999	107	1,900,990	30,424	1,800,141	0	
NSE	NSE	201804	CAVERTON	12 : MLO	23 : 35,000-126,499	104	7,923,428	528,476	6,848,441	0	
NSE	NSE	201804	CAVERTON	12 : MLO	24 : 126,500 & above	80	51,284,481	1,322,541	46,697,037	0	
NSE	NSE	201804	CAVERTON	13 : ITQ	21 : 0-6,499	49	112,748	40,340	57,668	0	
NSE	NSE	201804	CAVERTON	13 : ITQ	22 : 6,500-34,999	48	759,148	267,306	431,862	0	
NSE	NSE	201804	CAVERTON	13 : ITQ	23 : 35,000-126,499	66	5,097,983	2,054,193	2,417,190	0	
NSE	NSE	201804	CAVERTON	13 : ITQ	24 : 126,500 & above	30	7,234,289	3,881,299	2,589,009	0	
NSE	NSE	201804	CAVERTON	14 : ATQ	21 : 0-6,499	62	149,238	62,487	76,127	0	
NSE	NSE	201804	CAVERTON	14 : ATQ	22 : 6,500-34,999	66	1,131,616	280,467	510,907	0	
NSE	NSE	201804	CAVERTON	14 : ATQ	23 : 35,000-126,499	84	6,061,955	2,405,614	2,572,192	0	
NSE	NSE	201804	CAVERTON	14 : ATQ	24 : 126,500 & above	35	9,140,962	1,705,260	3,578,431	0	
NSE	NSE	201804	CAVERTON	15 : NTQ	21 : 0-6,499	42	121,957	45,537	20,310	0	
NSE	NSE	201804	CAVERTON	15 : NTQ	22 : 6,500-34,999	112	1,864,260	662,551	392,285	0	
NSE	NSE	201804	CAVERTON	15 : NTQ	23 : 35,000-126,499	153	10,815,003	4,737,543	2,014,792	0	

#### Guidance:

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



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### Market Execution Quality Detail: April 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)	
CAVERTON	11 : MKT	24 : 126,500 & above	2,798,087	-	-	-	-	-0.0386	
CAVERTON	12 : MLO	21 : 0-6,499	189,045	2,000	2,500	400	685	0.0122	
CAVERTON	12 : MLO	22 : 6,500-34,999	1,630,792	48,337	35,110	40,607	43,985	0.0279	
CAVERTON	12 : MLO	23 : 35,000-126,499	5,680,367	162,851	216,340	434,650	265,614	0.0424	
CAVERTON	12 : MLO	24 : 126,500 & above	43,542,911	336,046	954,079	206,057	685,575	0.0928	
CAVERTON	13 : ITQ	21 : 0-6,499	-	3,500	8,340	35,000	5,186	0.0061	
CAVERTON	13 : ITQ	22 : 6,500-34,999	-	30,390	56,169	216,001	44,635	-0.0112	
CAVERTON	13 : ITQ	23 : 35,000-126,499	54,300	691,450	756,159	717,479	143,133	-0.0181	
CAVERTON	13 : ITQ	24 : 126,500 & above	-	250,000	499,450	1,433,019	344,000	-0.0084	
CAVERTON	14 : ATQ	21 : 0-6,499	-	7,450	9,600	24,321	26,750	-0.0444	
CAVERTON	14 : ATQ	22 : 6,500-34,999	-	14,000	44,270	168,934	34,784	-0.0589	
CAVERTON	14 : ATQ	23 : 35,000-126,499	70,000	356,585	469,621	1,044,102	283,722	-0.0574	
CAVERTON	14 : ATQ	24 : 126,500 & above	-	-	1,044,158	1,470,439	287,392	-0.0312	
CAVERTON	15 : NTQ	21 : 0-6,499	-	-	-	4,570	6,040	-0.0095	
CAVERTON	15 : NTQ	22 : 6,500-34,999	-	-	35,000	159,525	84,758	-0.0450	
CAVERTON	15 : NTQ	23 : 35,000-126,499	8,700	2,855	441,100	525,870	380,460	-0.0367	

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	11 : MKT	24 : 126,500 & above	0.061745		0	0.0000	0.0	1,553,087	0.0	1,245,000	0.0166	0.0
CAVERTON	12 : MLO	21 : 0-6,499	0.029894		0	0.0000	0.0	194,630	11.3	0	0.0000	0.0
CAVERTON	12 : MLO	22 : 6,500-34,999	0.033132		0	0.0000	0.0	1,770,141	94.0	30,000	0.0097	0.0
CAVERTON	12 : MLO	23 : 35,000-126,499	0.049437		0	0.0000	0.0	6,071,811	273.3	776,630	0.0189	138.7
CAVERTON	12 : MLO	24 : 126,500 & above	0.121057		0	0.0000	0.0	19,888,900	538.6	26,808,137	0.0758	0.8
CAVERTON	13 : ITQ	21 : 0-6,499										
CAVERTON	13 : ITQ	22 : 6,500-34,999										
CAVERTON	13 : ITQ	23 : 35,000-126,499										
CAVERTON	13 : ITQ	24 : 126,500 & above										
CAVERTON	14 : ATQ	21 : 0-6,499										
CAVERTON	14 : ATQ	22 : 6,500-34,999										
CAVERTON	14 : ATQ	23 : 35,000-126,499										
CAVERTON	14 : ATQ	24 : 126,500 & above										
CAVERTON	15 : NTQ	21 : 0-6,499										
CAVERTON	15 : NTQ	22 : 6,500-34,999										
CAVERTON	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	CAVERTON	15 : NTQ	24 : 126,500 & above	74	17,989,264	8,910,719	2,924,534	0	
NSE	NSE	201804	CCNN	11 : MKT	21 : 0-6,499	42	69,844	0	69,844	0	
NSE	NSE	201804	CCNN	11 : MKT	22 : 6,500-34,999	14	181,637	0	181,637	0	
NSE	NSE	201804	CCNN	11 : MKT	23 : 35,000-126,499	3	180,960	0	180,960	0	
NSE	NSE	201804	CCNN	12 : MLO	21 : 0-6,499	115	243,346	18,264	196,200	0	
NSE	NSE	201804	CCNN	12 : MLO	22 : 6,500-34,999	70	1,115,869	15,100	1,030,819	0	
NSE	NSE	201804	CCNN	12 : MLO	23 : 35,000-126,499	43	3,002,964	413,262	2,109,797	0	
NSE	NSE	201804	CCNN	12 : MLO	24 : 126,500 & above	40	21,003,600	2,645,440	14,010,385	0	
NSE	NSE	201804	CCNN	13 : ITQ	21 : 0-6,499	54	161,024	47,787	74,802	0	
NSE	NSE	201804	CCNN	13 : ITQ	22 : 6,500-34,999	54	894,981	310,287	360,070	0	
NSE	NSE	201804	CCNN	13 : ITQ	23 : 35,000-126,499	20	1,255,364	465,594	380,170	0	
NSE	NSE	201804	CCNN	13 : ITQ	24 : 126,500 & above	7	1,707,900	1,042,554	133,932	0	
NSE	NSE	201804	CCNN	14 : ATQ	21 : 0-6,499	56	133,197	42,474	58,982	0	
NSE	NSE	201804	CCNN	14 : ATQ	22 : 6,500-34,999	32	513,365	230,860	215,005	0	
NSE	NSE	201804	CCNN	14 : ATQ	23 : 35,000-126,499	22	1,295,940	465,847	482,927	0	
NSE	NSE	201804	CCNN	14 : ATQ	24 : 126,500 & above	8	2,150,402	0	1,274,196	0	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
CAVERTON	15 : NTQ	24 : 126,500 & above	-	1,134,458	607,360	382,716	-	-0.0138
CCNN	11 : MKT	21 : 0-6,499	69,844	-	-	-	-	0.4188
CCNN	11 : MKT	22 : 6,500-34,999	181,637	-	-	-	-	0.4334
CCNN	11 : MKT	23 : 35,000-126,499	180,960	-	-	-	-	0.6776
CCNN	12 : MLO	21 : 0-6,499	185,048	-	9,028	2,100	-	0.2875
CCNN	12 : MLO	22 : 6,500-34,999	891,645	61,500	2,090	50,985	24,599	0.2556
CCNN	12 : MLO	23 : 35,000-126,499	1,768,130	-	-	225,393	8,014	0.1505
CCNN	12 : MLO	24 : 126,500 & above	11,160,500	555,623	256,008	1,995,065	2,400	0.4525
CCNN	13 : ITQ	21 : 0-6,499	3,116	1,000	11,206	38,740	11,060	-0.3139
CCNN	13 : ITQ	22 : 6,500-34,999	-	-	10,790	201,391	103,954	-0.4324
CCNN	13 : ITQ	23 : 35,000-126,499	-	99,970	-	200,000	100	0.0838
CCNN	13 : ITQ	24 : 126,500 & above	-	44,740	-	-	456	-0.3971
CCNN	14 : ATQ	21 : 0-6,499	-	9,297	18,445	20,305	160	-0.1661
CCNN	14 : ATQ	22 : 6,500-34,999	10,000	22,490	33,915	77,010	14,990	-0.5373
CCNN	14 : ATQ	23 : 35,000-126,499	150,000	152,598	50,000	89,057	29,772	-0.2869
CCNN	14 : ATQ	24 : 126,500 & above	-	200,000	173,794	900,000	402	-0.3062

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
CAVERTON	15 : NTQ	24 : 126,500 & above										
CCNN	11 : MKT	21 : 0-6,499	0.425663		0	0.0000	0.0	60,244	0.0	9,600	0.0340	0.0
CCNN	11 : MKT	22 : 6,500-34,999	0.494938		0	0.0000	0.0	143,837	0.0	37,800	0.0817	0.0
CCNN	11 : MKT	23 : 35,000-126,499	0.484858		0	0.0000	0.0	180,960	0.0	0	0.0000	0.0
CCNN	12 : MLO	21 : 0-6,499	0.327281		0	0.0000	0.0	185,550	21.0	10,650	0.0492	0.0
CCNN	12 : MLO	22 : 6,500-34,999	0.306177		0	0.0000	0.0	904,451	70.9	126,368	0.0535	233.7
CCNN	12 : MLO	23 : 35,000-126,499	0.304424		0	0.0000	0.0	1,959,067	783.7	150,730	0.0929	131.5
CCNN	12 : MLO	24 : 126,500 & above	0.705453		0	0.0000	0.0	10,082,588	106.9	3,927,797	0.4315	1.9
CCNN	13 : ITQ	21 : 0-6,499										
CCNN	13 : ITQ	22 : 6,500-34,999										
CCNN	13 : ITQ	23 : 35,000-126,499										
CCNN	13 : ITQ	24 : 126,500 & above										
CCNN	14 : ATQ	21 : 0-6,499										
CCNN	14 : ATQ	22 : 6,500-34,999										
CCNN	14 : ATQ	23 : 35,000-126,499										
CCNN	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	CCNN	15 : NTQ	21 : 0-6,499	14	41,359	23,099	3,010	0	
NSE	NSE	201804	CCNN	15 : NTQ	22 : 6,500-34,999	14	235,656	134,696	20,000	0	
NSE	NSE	201804	CCNN	15 : NTQ	23 : 35,000-126,499	4	312,791	79,242	141,149	0	
NSE	NSE	201804	CCNN	15 : NTQ	24 : 126,500 & above	4	987,346	139,950	324,896	0	
NSE	NSE	201804	CHAMPION	11 : MKT	21 : 0-6,499	18	16,709	0	16,709	0	
NSE	NSE	201804	CHAMPION	11 : MKT	22 : 6,500-34,999	7	90,600	12,000	78,600	0	
NSE	NSE	201804	CHAMPION	11 : MKT	23 : 35,000-126,499	5	308,000	100,000	208,000	0	
NSE	NSE	201804	CHAMPION	11 : MKT	24 : 126,500 & above	3	793,000	300,000	493,000	0	
NSE	NSE	201804	CHAMPION	12 : MLO	21 : 0-6,499	73	122,396	5,000	101,196	0	
NSE	NSE	201804	CHAMPION	12 : MLO	22 : 6,500-34,999	46	831,273	34,000	708,945	0	
NSE	NSE	201804	CHAMPION	12 : MLO	23 : 35,000-126,499	56	4,009,456	179,318	3,233,949	0	
NSE	NSE	201804	CHAMPION	12 : MLO	24 : 126,500 & above	25	11,277,174	144,863	8,755,822	0	
NSE	NSE	201804	CHAMPION	13 : ITQ	21 : 0-6,499	16	41,799	8,000	23,299	0	
NSE	NSE	201804	CHAMPION	13 : ITQ	22 : 6,500-34,999	10	158,900	50,000	90,900	0	
NSE	NSE	201804	CHAMPION	13 : ITQ	23 : 35,000-126,499	12	864,902	275,002	209,900	0	
NSE	NSE	201804	CHAMPION	13 : ITQ	24 : 126,500 & above	4	1,493,000	200,000	500,981	0	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
CCNN	15 : NTQ	21 : 0-6,499	-	-	-	-	3,010	-0.5255
CCNN	15 : NTQ	22 : 6,500-34,999	-	-	-	10,000	-	-0.0500
CCNN	15 : NTQ	23 : 35,000-126,499	-	-	-	99,910	90	-0.4103
CCNN	15 : NTQ	24 : 126,500 & above	-	-	-	-	324,896	-0.3000
CHAMPION	11 : MKT	21 : 0-6,499	16,709	-	-	-	-	0.0584
CHAMPION	11 : MKT	22 : 6,500-34,999	78,600	-	-	-	-	0.0270
CHAMPION	11 : MKT	23 : 35,000-126,499	208,000	-	-	-	-	0.1051
CHAMPION	11 : MKT	24 : 126,500 & above	493,000	-	-	-	-	0.1030
CHAMPION	12 : MLO	21 : 0-6,499	89,005	770	-	1,516	3,950	0.0273
CHAMPION	12 : MLO	22 : 6,500-34,999	571,049	2,500	-	53,538	9,000	0.0377
CHAMPION	12 : MLO	23 : 35,000-126,499	2,271,993	58,100	112,253	292,062	129,408	0.0691
CHAMPION	12 : MLO	24 : 126,500 & above	6,403,384	115,125	322,500	640,480	1,268,694	0.1058
CHAMPION	13 : ITQ	21 : 0-6,499	-	-	500	3,550	11,567	-0.0847
CHAMPION	13 : ITQ	22 : 6,500-34,999	-	-	-	-	10,000	0.0301
CHAMPION	13 : ITQ	23 : 35,000-126,499	-	80,010	59,900	-	69,990	-0.0745
CHAMPION	13 : ITQ	24 : 126,500 & above	-	500,000	-	981	-	-0.1499

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
CCNN	15 : NTQ	21 : 0-6,499										
CCNN	15 : NTQ	22 : 6,500-34,999										
CCNN	15 : NTQ	23 : 35,000-126,499										
CCNN	15 : NTQ	24 : 126,500 & above										
CHAMPION	11 : MKT	21 : 0-6,499	0.058573		0	0.0000	0.0	11,709	0.0	5,000	0.0080	0.0
CHAMPION	11 : MKT	22 : 6,500-34,999	0.030012		0	0.0000	0.0	78,600	0.0	0	0.0000	0.0
CHAMPION	11 : MKT	23 : 35,000-126,499	0.121826		0	0.0000	0.0	75,000	0.0	133,000	0.0167	0.0
CHAMPION	11 : MKT	24 : 126,500 & above	0.103042		0	0.0000	0.0	493,000	0.0	0	0.0000	0.0
CHAMPION	12 : MLO	21 : 0-6,499	0.043704		0	0.0000	0.0	100,125	428.1	1,071	0.0100	1571.6
CHAMPION	12 : MLO	22 : 6,500-34,999	0.044030		0	0.0000	0.0	689,016	1106.3	19,929	0.0100	1108.0
CHAMPION	12 : MLO	23 : 35,000-126,499	0.080241		0	0.0000	0.0	2,739,748	681.7	494,201	0.0411	2402.6
CHAMPION	12 : MLO	24 : 126,500 & above	0.128933		0	0.0000	0.0	4,373,803	322.1	4,382,019	0.0218	792.7
CHAMPION	13 : ITQ	21 : 0-6,499										
CHAMPION	13 : ITQ	22 : 6,500-34,999										
CHAMPION	13 : ITQ	23 : 35,000-126,499										
CHAMPION	13 : ITQ	24 : 126,500 & above										

*Guidance:*

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	CHAMPION	14 : ATQ	21 : 0-6,499	16	28,462	4,000	14,962	0
NSE	NSE	201804	CHAMPION	14 : ATQ	22 : 6,500-34,999	13	210,900	0	128,900	0
NSE	NSE	201804	CHAMPION	14 : ATQ	23 : 35,000-126,499	18	1,337,775	402,775	670,162	0
NSE	NSE	201804	CHAMPION	14 : ATQ	24 : 126,500 & above	12	4,763,246	975,200	1,191,789	0
NSE	NSE	201804	CHAMPION	15 : NTQ	21 : 0-6,499	8	14,928	1,500	1,500	0
NSE	NSE	201804	CHAMPION	15 : NTQ	22 : 6,500-34,999	17	290,574	74,698	22,000	0
NSE	NSE	201804	CHAMPION	15 : NTQ	23 : 35,000-126,499	18	1,476,204	245,000	250,000	0
NSE	NSE	201804	CHAMPION	15 : NTQ	24 : 126,500 & above	15	8,384,706	400,000	500,000	0
NSE	NSE	201804	CHAMS	11 : MKT	21 : 0-6,499	14	6,640	0	6,640	0
NSE	NSE	201804	CHAMS	12 : MLO	21 : 0-6,499	18	9,670	0	9,670	0
NSE	NSE	201804	CHAMS	12 : MLO	23 : 35,000-126,499	2	211,607	0	211,607	0
NSE	NSE	201804	CHELLARAM	11 : MKT	21 : 0-6,499	5	8,850	2,000	6,850	0
NSE	NSE	201804	CHELLARAM	11 : MKT	22 : 6,500-34,999	1	9,438	9,438	0	0
NSE	NSE	201804	CHELLARAM	12 : MLO	21 : 0-6,499	11	14,533	1,588	12,895	0
NSE	NSE	201804	CHELLARAM	12 : MLO	22 : 6,500-34,999	1	10,000	0	2,917	0
NSE	NSE	201804	CHELLARAM	14 : ATQ	21 : 0-6,499	1	2,140	0	0	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
CHAMPION	14 : ATQ	21 : 0-6,499	-	-	1,000	10,693	200	-0.0853
CHAMPION	14 : ATQ	22 : 6,500-34,999	-	12,500	-	47,000	56,900	-0.0872
CHAMPION	14 : ATQ	23 : 35,000-126,499	-	-	220,162	185,162	114,838	-0.0844
CHAMPION	14 : ATQ	24 : 126,500 & above	-	250	-	418,000	306,341	-0.1074
CHAMPION	15 : NTQ	21 : 0-6,499	-	-	-	-	-	-0.1500
CHAMPION	15 : NTQ	22 : 6,500-34,999	-	-	-	-	10,000	-0.0809
CHAMPION	15 : NTQ	23 : 35,000-126,499	-	-	100,000	-	50,000	-0.1500
CHAMPION	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	-0.2020
CHAMS	11 : MKT	21 : 0-6,499	6,640	-	-	-	-	0.0000
CHAMS	12 : MLO	21 : 0-6,499	9,670	-	-	-	-	0.0000
CHAMS	12 : MLO	23 : 35,000-126,499	211,607	-	-	-	-	0.0000
CHELLARAM	11 : MKT	21 : 0-6,499	6,850	-	-	-	-	0.0700
CHELLARAM	11 : MKT	22 : 6,500-34,999	-	-	-	-	-	0.0000
CHELLARAM	12 : MLO	21 : 0-6,499	9,978	-	2,917	-	-	0.0824
CHELLARAM	12 : MLO	22 : 6,500-34,999	2,917	-	-	-	-	0.0000
CHELLARAM	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
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	6,640	0.0	0	0.0000	0.0	
CHAMS	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	9,670	0.0	0	0.0000	0.0	
CHAMS	12 : MLO	23 : 35,000-126,499	0.000000	0	0.0000	0.0	211,607	0.0	0	0.0000	0.0	
CHELLARAM	11 : MKT	21 : 0-6,499	0.070000	0	0.0000	0.0	6,850	0.0	0	0.0000	0.0	
CHELLARAM	11 : MKT	22 : 6,500-34,999	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0	
CHELLARAM	12 : MLO	21 : 0-6,499	0.082397	0	0.0000	0.0	12,895	48.6	0	0.0000	0.0	
CHELLARAM	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	2,917	0.0	0	0.0000	0.0	
CHELLARAM	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 Quality Detail: April 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	201804	CHELLARAM	14 : ATQ	22 : 6,500-34,999	1	9,438	9,438	0	0
NSE	NSE	201804	CILEASING	11 : MKT	21 : 0-6,499	29	69,487	0	69,487	0
NSE	NSE	201804	CILEASING	11 : MKT	22 : 6,500-34,999	10	173,650	0	173,650	0
NSE	NSE	201804	CILEASING	11 : MKT	23 : 35,000-126,499	6	397,750	0	397,750	0
NSE	NSE	201804	CILEASING	11 : MKT	24 : 126,500 & above	6	2,198,000	1,412,000	786,000	0
NSE	NSE	201804	CILEASING	12 : MLO	21 : 0-6,499	69	141,847	1,452	124,765	0
NSE	NSE	201804	CILEASING	12 : MLO	22 : 6,500-34,999	84	1,513,020	82,600	1,200,285	0
NSE	NSE	201804	CILEASING	12 : MLO	23 : 35,000-126,499	103	7,475,660	479,385	5,662,929	0
NSE	NSE	201804	CILEASING	12 : MLO	24 : 126,500 & above	90	60,857,166	4,039,261	44,095,108	0
NSE	NSE	201804	CILEASING	13 : ITQ	21 : 0-6,499	14	32,978	2,500	21,200	0
NSE	NSE	201804	CILEASING	13 : ITQ	22 : 6,500-34,999	45	776,420	361,594	262,090	0
NSE	NSE	201804	CILEASING	13 : ITQ	23 : 35,000-126,499	61	4,515,080	2,145,363	1,287,267	0
NSE	NSE	201804	CILEASING	13 : ITQ	24 : 126,500 & above	20	7,739,465	4,518,088	2,111,165	0
NSE	NSE	201804	CILEASING	14 : ATQ	21 : 0-6,499	13	28,737	13,137	15,600	0
NSE	NSE	201804	CILEASING	14 : ATQ	22 : 6,500-34,999	28	485,617	109,600	203,000	0
NSE	NSE	201804	CILEASING	14 : ATQ	23 : 35,000-126,499	62	4,451,240	1,797,489	1,573,609	0

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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)
CHELLARAM	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
CILEASING	11 : MKT	21 : 0-6,499	69,487	-	-	-	-	0.0368
CILEASING	11 : MKT	22 : 6,500-34,999	173,650	-	-	-	-	0.0744
CILEASING	11 : MKT	23 : 35,000-126,499	397,750	-	-	-	-	0.0374
CILEASING	11 : MKT	24 : 126,500 & above	786,000	-	-	-	-	-0.0596
CILEASING	12 : MLO	21 : 0-6,499	112,710	6,950	4,200	820	85	0.0317
CILEASING	12 : MLO	22 : 6,500-34,999	971,242	46,278	55,515	84,000	-	0.0160
CILEASING	12 : MLO	23 : 35,000-126,499	4,522,104	173,597	182,694	155,980	222,979	0.0111
CILEASING	12 : MLO	24 : 126,500 & above	40,129,093	128,133	1,055,254	1,487,619	200,065	0.0616
CILEASING	13 : ITQ	21 : 0-6,499	-	-	8,000	10,250	1,950	-0.0173
CILEASING	13 : ITQ	22 : 6,500-34,999	-	30,150	52,400	58,393	33,597	0.0238
CILEASING	13 : ITQ	23 : 35,000-126,499	-	3,000	225,940	444,800	328,227	-0.0336
CILEASING	13 : ITQ	24 : 126,500 & above	-	-	285,253	951,882	60,000	0.0017
CILEASING	14 : ATQ	21 : 0-6,499	-	-	3,000	500	-	-0.0161
CILEASING	14 : ATQ	22 : 6,500-34,999	-	20,000	65,000	30,000	60,000	-0.0253
CILEASING	14 : ATQ	23 : 35,000-126,499	45,000	155,000	61,500	512,338	481,401	-0.0537

#### Guidance:

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

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## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 2018

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
CHELLARAM	14 : ATQ	22 : 6,500-34,999										
CILEASING	11 : MKT	21 : 0-6,499	0.023866		0	0.0000	0.0	69,487	0.0	0	0.0000	0.0
CILEASING	11 : MKT	22 : 6,500-34,999	0.065500		0	0.0000	0.0	140,650	0.0	33,000	0.0373	0.0
CILEASING	11 : MKT	23 : 35,000-126,499	0.034845		0	0.0000	0.0	397,750	0.0	0	0.0000	0.0
CILEASING	11 : MKT	24 : 126,500 & above	0.069402		0	0.0000	0.0	246,000	0.0	540,000	0.0255	0.0
CILEASING	12 : MLO	21 : 0-6,499	0.031349		0	0.0000	0.0	124,765	20.6	0	0.0000	0.0
CILEASING	12 : MLO	22 : 6,500-34,999	0.024558		0	0.0000	0.0	1,180,235	303.1	20,050	0.0200	31.0
CILEASING	12 : MLO	23 : 35,000-126,499	0.023560		0	0.0000	0.0	5,403,430	532.6	259,499	0.0113	0.0
CILEASING	12 : MLO	24 : 126,500 & above	0.052512		0	0.0000	0.0	40,674,386	170.5	3,420,722	0.0366	25.3
CILEASING	13 : ITQ	21 : 0-6,499										
CILEASING	13 : ITQ	22 : 6,500-34,999										
CILEASING	13 : ITQ	23 : 35,000-126,499										
CILEASING	13 : ITQ	24 : 126,500 & above										
CILEASING	14 : ATQ	21 : 0-6,499										
CILEASING	14 : ATQ	22 : 6,500-34,999										
CILEASING	14 : ATQ	23 : 35,000-126,499										

*Guidance:*

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

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### Market Execution Quality Detail: April 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	201804	CILEASING	14 : ATQ	24 : 126,500 & above	31	35,543,231	4,158,726	28,539,865	0
NSE	NSE	201804	CILEASING	15 : NTQ	21 : 0-6,499	20	41,154	8,894	7,660	0
NSE	NSE	201804	CILEASING	15 : NTQ	22 : 6,500-34,999	68	1,303,682	637,296	135,000	0
NSE	NSE	201804	CILEASING	15 : NTQ	23 : 35,000-126,499	128	9,138,252	3,634,250	1,570,194	0
NSE	NSE	201804	CILEASING	15 : NTQ	24 : 126,500 & above	80	23,543,351	10,276,647	2,682,196	0
NSE	NSE	201804	CONOIL	11 : MKT	21 : 0-6,499	52	23,124	550	22,574	0
NSE	NSE	201804	CONOIL	11 : MKT	22 : 6,500-34,999	2	19,500	9,500	10,000	0
NSE	NSE	201804	CONOIL	11 : MKT	23 : 35,000-126,499	1	49,220	0	49,220	0
NSE	NSE	201804	CONOIL	12 : MLO	21 : 0-6,499	204	223,353	7,102	202,144	0
NSE	NSE	201804	CONOIL	12 : MLO	22 : 6,500-34,999	40	549,377	115,205	378,737	0
NSE	NSE	201804	CONOIL	12 : MLO	23 : 35,000-126,499	3	239,833	131,563	108,270	0
NSE	NSE	201804	CONOIL	13 : ITQ	21 : 0-6,499	90	170,342	51,644	49,839	0
NSE	NSE	201804	CONOIL	13 : ITQ	22 : 6,500-34,999	21	230,507	72,930	36,186	0
NSE	NSE	201804	CONOIL	13 : ITQ	24 : 126,500 & above	1	240,000	0	11,905	0
NSE	NSE	201804	CONOIL	14 : ATQ	21 : 0-6,499	93	162,272	52,500	67,977	0
NSE	NSE	201804	CONOIL	14 : ATQ	22 : 6,500-34,999	13	177,441	65,497	73,872	0

#### Guidance:

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

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## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
CILEASING	14 : ATQ	24 : 126,500 & above	26,799,865	245,000	300,000	795,000	200,000	-0.0875
CILEASING	15 : NTQ	21 : 0-6,499	-	-	-	2,000	1,190	-0.0483
CILEASING	15 : NTQ	22 : 6,500-34,999	-	-	35,000	55,000	35,000	-0.0185
CILEASING	15 : NTQ	23 : 35,000-126,499	-	-	152,301	386,230	280,600	-0.0441
CILEASING	15 : NTQ	24 : 126,500 & above	-	-	-	200,005	700,005	-0.0224
CONOIL	11 : MKT	21 : 0-6,499	22,574	-	-	-	-	0.9667
CONOIL	11 : MKT	22 : 6,500-34,999	10,000	-	-	-	-	1.0000
CONOIL	11 : MKT	23 : 35,000-126,499	49,220	-	-	-	-	1.2150
CONOIL	12 : MLO	21 : 0-6,499	180,062	-	2,123	17,113	1,508	0.4674
CONOIL	12 : MLO	22 : 6,500-34,999	295,481	-	23,851	23,543	26,932	0.2320
CONOIL	12 : MLO	23 : 35,000-126,499	48,952	-	10,000	1,123	48,195	0.4414
CONOIL	13 : ITQ	21 : 0-6,499	600	737	5,604	21,008	9,770	-0.3819
CONOIL	13 : ITQ	22 : 6,500-34,999	-	-	4,000	6,436	16,956	-0.8076
CONOIL	13 : ITQ	24 : 126,500 & above	-	-	-	5	-	-0.6500
CONOIL	14 : ATQ	21 : 0-6,499	-	2,400	2,337	30,844	12,616	-0.9024
CONOIL	14 : ATQ	22 : 6,500-34,999	-	-	9,694	16,178	-	-0.2197

#### Guidance:

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



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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
CILEASING	14 : ATQ	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	1.015391		0	0.0000	0.0	19,718	0.0	2,856	0.0416	0.0
CONOIL	11 : MKT	22 : 6,500-34,999	0.250000		0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
CONOIL	11 : MKT	23 : 35,000-126,499	1.214966		0	0.0000	0.0	0	0.0	49,220	0.0075	0.0
CONOIL	12 : MLO	21 : 0-6,499	0.562057		0	0.0000	0.0	186,616	131.1	15,528	0.1779	23.2
CONOIL	12 : MLO	22 : 6,500-34,999	0.537084		0	0.0000	0.0	301,791	455.9	76,946	0.1382	17.7
CONOIL	12 : MLO	23 : 35,000-126,499	0.921710		0	0.0000	0.0	38,270	0.0	70,000	0.0482	2199.5
CONOIL	13 : ITQ	21 : 0-6,499										
CONOIL	13 : ITQ	22 : 6,500-34,999										
CONOIL	13 : ITQ	24 : 126,500 & above										
CONOIL	14 : ATQ	21 : 0-6,499										
CONOIL	14 : ATQ	22 : 6,500-34,999										

#### Guidance:

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

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#### Market 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	201804	CONOIL	14 : ATQ	23 : 35,000-126,499	2	110,000	0	0	0	
NSE	NSE	201804	CONOIL	14 : ATQ	24 : 126,500 & above	1	300,000	0	0	0	
NSE	NSE	201804	CONOIL	15 : NTQ	21 : 0-6,499	24	46,537	18,680	13,006	0	
NSE	NSE	201804	CONOIL	15 : NTQ	22 : 6,500-34,999	3	41,000	15,000	0	0	
NSE	NSE	201804	CONTINSURE	11 : MKT	21 : 0-6,499	36	64,622	2,250	62,372	0	
NSE	NSE	201804	CONTINSURE	11 : MKT	22 : 6,500-34,999	10	123,480	0	123,480	0	
NSE	NSE	201804	CONTINSURE	11 : MKT	23 : 35,000-126,499	6	406,000	50,000	356,000	0	
NSE	NSE	201804	CONTINSURE	11 : MKT	24 : 126,500 & above	1	250,000	0	250,000	0	
NSE	NSE	201804	CONTINSURE	12 : MLO	21 : 0-6,499	38	64,857	4,460	53,194	0	
NSE	NSE	201804	CONTINSURE	12 : MLO	22 : 6,500-34,999	30	625,162	25,100	557,012	0	
NSE	NSE	201804	CONTINSURE	12 : MLO	23 : 35,000-126,499	25	1,839,349	60,759	1,553,939	0	
NSE	NSE	201804	CONTINSURE	12 : MLO	24 : 126,500 & above	21	12,819,898	537,228	9,068,593	0	
NSE	NSE	201804	CONTINSURE	13 : ITQ	21 : 0-6,499	13	42,571	14,859	22,212	0	
NSE	NSE	201804	CONTINSURE	13 : ITQ	22 : 6,500-34,999	16	241,561	89,645	111,916	0	
NSE	NSE	201804	CONTINSURE	13 : ITQ	23 : 35,000-126,499	18	1,149,968	270,938	309,839	0	
NSE	NSE	201804	CONTINSURE	13 : ITQ	24 : 126,500 & above	16	7,982,964	1,850,870	1,132,850	0	

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	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	-	2,306	-	5,000	1,200	-1.5039
CONOIL	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
CONTINSURE	11 : MKT	21 : 0-6,499	62,372	-	-	-	-	0.0716
CONTINSURE	11 : MKT	22 : 6,500-34,999	123,480	-	-	-	-	0.0981
CONTINSURE	11 : MKT	23 : 35,000-126,499	356,000	-	-	-	-	0.0965
CONTINSURE	11 : MKT	24 : 126,500 & above	250,000	-	-	-	-	0.0998
CONTINSURE	12 : MLO	21 : 0-6,499	51,444	-	-	750	1,000	0.0529
CONTINSURE	12 : MLO	22 : 6,500-34,999	429,562	-	3,260	98,000	1,200	0.0450
CONTINSURE	12 : MLO	23 : 35,000-126,499	1,285,589	98,738	-	500	68,944	0.0333
CONTINSURE	12 : MLO	24 : 126,500 & above	6,881,250	1,277,159	40,400	459,634	115,150	0.0373
CONTINSURE	13 : ITQ	21 : 0-6,499	-	5,000	-	3,401	3,500	-0.0242
CONTINSURE	13 : ITQ	22 : 6,500-34,999	-	-	38,363	38,653	13,900	-0.0669
CONTINSURE	13 : ITQ	23 : 35,000-126,499	-	-	100,000	159,982	43,862	-0.0246
CONTINSURE	13 : ITQ	24 : 126,500 & above	-	-	14,800	20,000	310,485	-0.0430

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
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										
CONTINSURE	11 : MKT	21 : 0-6,499	0.065446		0	0.0000	0.0	62,372	0.0	0	0.0000	0.0
CONTINSURE	11 : MKT	22 : 6,500-34,999	0.092699		0	0.0000	0.0	81,900	0.0	41,580	0.0229	0.0
CONTINSURE	11 : MKT	23 : 35,000-126,499	0.066601		0	0.0000	0.0	200,000	0.0	156,000	0.0213	0.0
CONTINSURE	11 : MKT	24 : 126,500 & above	0.219760		0	0.0000	0.0	0	0.0	250,000	0.0749	0.0
CONTINSURE	12 : MLO	21 : 0-6,499	0.049490		0	0.0000	0.0	52,194	23.8	1,000	0.0400	2072.0
CONTINSURE	12 : MLO	22 : 6,500-34,999	0.050714		0	0.0000	0.0	490,282	199.3	66,730	0.0333	2731.9
CONTINSURE	12 : MLO	23 : 35,000-126,499	0.047213		0	0.0000	0.0	1,315,011	349.6	238,928	0.0088	1793.1
CONTINSURE	12 : MLO	24 : 126,500 & above	0.077464		0	0.0000	0.0	6,225,684	540.0	2,842,909	0.0533	102.4
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										

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	CONTINSURE	14 : ATQ	21 : 0-6,499	13	34,179	10,159	14,510	0
NSE	NSE	201804	CONTINSURE	14 : ATQ	22 : 6,500-34,999	13	212,719	57,000	99,856	0
NSE	NSE	201804	CONTINSURE	14 : ATQ	23 : 35,000-126,499	16	1,103,829	420,483	185,906	0
NSE	NSE	201804	CONTINSURE	14 : ATQ	24 : 126,500 & above	10	4,946,940	620,000	1,302,090	0
NSE	NSE	201804	CONTINSURE	15 : NTQ	21 : 0-6,499	6	11,453	210	4,559	0
NSE	NSE	201804	CONTINSURE	15 : NTQ	22 : 6,500-34,999	13	309,206	101,740	25,000	0
NSE	NSE	201804	CONTINSURE	15 : NTQ	23 : 35,000-126,499	18	1,209,288	345,718	405,487	0
NSE	NSE	201804	CONTINSURE	15 : NTQ	24 : 126,500 & above	10	5,279,766	840,000	1,017,510	0
NSE	NSE	201804	CORNERST	11 : MKT	21 : 0-6,499	13	12,930	4,500	8,430	0
NSE	NSE	201804	CORNERST	11 : MKT	22 : 6,500-34,999	4	78,000	0	78,000	0
NSE	NSE	201804	CORNERST	11 : MKT	24 : 126,500 & above	2	989,840	0	989,840	0
NSE	NSE	201804	CORNERST	12 : MLO	21 : 0-6,499	15	15,510	0	14,843	0
NSE	NSE	201804	CORNERST	12 : MLO	22 : 6,500-34,999	7	133,530	0	133,530	0
NSE	NSE	201804	CORNERST	12 : MLO	23 : 35,000-126,499	5	407,777	0	371,777	0
NSE	NSE	201804	CORNERST	12 : MLO	24 : 126,500 & above	10	22,400,000	0	11,154,298	0
NSE	NSE	201804	CORNERST	14 : ATQ	22 : 6,500-34,999	1	8,750	0	0	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
CONTINSURE	14 : ATQ	21 : 0-6,499	-	1,000	2,000	5,000	-	-0.1328
CONTINSURE	14 : ATQ	22 : 6,500-34,999	-	25,000	-	20,300	2,240	-0.1110
CONTINSURE	14 : ATQ	23 : 35,000-126,499	-	39,000	-	29,460	43,741	-0.0639
CONTINSURE	14 : ATQ	24 : 126,500 & above	-	-	100,000	55,000	1,146,940	-0.0261
CONTINSURE	15 : NTQ	21 : 0-6,499	-	-	-	-	559	-0.1761
CONTINSURE	15 : NTQ	22 : 6,500-34,999	-	-	-	25,000	-	-0.1100
CONTINSURE	15 : NTQ	23 : 35,000-126,499	-	41,487	50,000	-	214,000	-0.1247
CONTINSURE	15 : NTQ	24 : 126,500 & above	-	-	171,184	168,816	-	-0.0814
CORNERST	11 : MKT	21 : 0-6,499	8,430	-	-	-	-	0.0000
CORNERST	11 : MKT	22 : 6,500-34,999	78,000	-	-	-	-	0.0055
CORNERST	11 : MKT	24 : 126,500 & above	989,840	-	-	-	-	0.0100
CORNERST	12 : MLO	21 : 0-6,499	11,010	-	-	3,833	-	0.0047
CORNERST	12 : MLO	22 : 6,500-34,999	110,833	-	-	-	22,697	0.0044
CORNERST	12 : MLO	23 : 35,000-126,499	294,474	-	35,000	38,000	-	0.0046
CORNERST	12 : MLO	24 : 126,500 & above	8,734,726	-	500,000	160,960	274,995	0.0003
CORNERST	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	0.0000

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
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	8,430	0.0	0	0.0000	0.0
CORNERST	11 : MKT	22 : 6,500-34,999	0.005512	0	0.0000	0.0	78,000	0.0	0	0.0000	0.0
CORNERST	11 : MKT	24 : 126,500 & above	0.010000	0	0.0000	0.0	989,840	0.0	0	0.0000	0.0
CORNERST	12 : MLO	21 : 0-6,499	0.004689	0	0.0000	0.0	14,843	385.0	0	0.0000	0.0
CORNERST	12 : MLO	22 : 6,500-34,999	0.004418	0	0.0000	0.0	133,530	339.8	0	0.0000	0.0
CORNERST	12 : MLO	23 : 35,000-126,499	0.004620	0	0.0000	0.0	371,777	219.3	0	0.0000	0.0
CORNERST	12 : MLO	24 : 126,500 & above	0.006634	0	0.0000	0.0	9,404,303	1492.5	1,749,995	0.0171	68.3
CORNERST	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	CORNERST	14 : ATQ	24 : 126,500 & above	2	1,000,000	0	1,000,000	0
NSE	NSE	201804	COURTVILLE	11 : MKT	21 : 0-6,499	7	4,810	0	4,810	0
NSE	NSE	201804	COURTVILLE	11 : MKT	22 : 6,500-34,999	7	94,223	0	94,223	0
NSE	NSE	201804	COURTVILLE	11 : MKT	23 : 35,000-126,499	3	228,750	0	228,750	0
NSE	NSE	201804	COURTVILLE	11 : MKT	24 : 126,500 & above	5	2,492,792	1,769,904	722,888	0
NSE	NSE	201804	COURTVILLE	12 : MLO	21 : 0-6,499	15	24,210	0	23,780	0
NSE	NSE	201804	COURTVILLE	12 : MLO	22 : 6,500-34,999	14	278,300	0	228,300	0
NSE	NSE	201804	COURTVILLE	12 : MLO	23 : 35,000-126,499	24	1,726,904	0	1,491,904	0
NSE	NSE	201804	COURTVILLE	12 : MLO	24 : 126,500 & above	41	27,790,867	311,200	24,030,955	0
NSE	NSE	201804	COURTVILLE	13 : ITQ	22 : 6,500-34,999	4	73,332	10,101	17,000	0
NSE	NSE	201804	COURTVILLE	13 : ITQ	23 : 35,000-126,499	2	150,000	100,000	50,000	0
NSE	NSE	201804	COURTVILLE	13 : ITQ	24 : 126,500 & above	2	900,000	0	0	0
NSE	NSE	201804	COURTVILLE	14 : ATQ	21 : 0-6,499	3	10,937	0	10,937	0
NSE	NSE	201804	COURTVILLE	14 : ATQ	22 : 6,500-34,999	4	51,000	0	25,000	0
NSE	NSE	201804	COURTVILLE	14 : ATQ	23 : 35,000-126,499	19	1,364,561	241,570	579,070	0
NSE	NSE	201804	COURTVILLE	14 : ATQ	24 : 126,500 & above	35	16,397,150	1,680,000	5,343,019	0

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
CORNERST	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	-0.0200
COURTVILLE	11 : MKT	21 : 0-6,499	4,810	-	-	-	-	0.0100
COURTVILLE	11 : MKT	22 : 6,500-34,999	94,223	-	-	-	-	0.0084
COURTVILLE	11 : MKT	23 : 35,000-126,499	228,750	-	-	-	-	0.0100
COURTVILLE	11 : MKT	24 : 126,500 & above	722,888	-	-	-	-	0.0153
COURTVILLE	12 : MLO	21 : 0-6,499	23,780	-	-	-	-	0.0053
COURTVILLE	12 : MLO	22 : 6,500-34,999	228,300	-	-	-	-	0.0079
COURTVILLE	12 : MLO	23 : 35,000-126,499	1,382,904	100,000	-	-	-	0.0066
COURTVILLE	12 : MLO	24 : 126,500 & above	15,084,350	2,300,000	681,141	3,760,364	2,016,300	0.0046
COURTVILLE	13 : ITQ	22 : 6,500-34,999	-	-	-	-	2,000	-0.0100
COURTVILLE	13 : ITQ	23 : 35,000-126,499	-	-	-	50,000	-	-0.0100
COURTVILLE	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000
COURTVILLE	14 : ATQ	21 : 0-6,499	-	5,000	5,237	700	-	-0.0194
COURTVILLE	14 : ATQ	22 : 6,500-34,999	-	-	-	10,000	-	-0.0100
COURTVILLE	14 : ATQ	23 : 35,000-126,499	-	100,000	-	289,670	50,700	-0.0100
COURTVILLE	14 : ATQ	24 : 126,500 & above	-	-	788,272	1,755,726	1,085,000	-0.0101

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
CORNERST	14 : ATQ	24 : 126,500 & above										
COURTVILLE	11 : MKT	21 : 0-6,499	0.010000		0	0.0000	0.0	4,810	0.0	0	0.0000	0.0
COURTVILLE	11 : MKT	22 : 6,500-34,999	0.008408		0	0.0000	0.0	94,223	0.0	0	0.0000	0.0
COURTVILLE	11 : MKT	23 : 35,000-126,499	0.010000		0	0.0000	0.0	228,750	0.0	0	0.0000	0.0
COURTVILLE	11 : MKT	24 : 126,500 & above	0.015285		0	0.0000	0.0	431,818	0.0	291,070	0.0066	0.0
COURTVILLE	12 : MLO	21 : 0-6,499	0.005298		0	0.0000	0.0	23,780	0.0	0	0.0000	0.0
COURTVILLE	12 : MLO	22 : 6,500-34,999	0.008510		0	0.0000	0.0	228,300	0.0	0	0.0000	0.0
COURTVILLE	12 : MLO	23 : 35,000-126,499	0.007233		0	0.0000	0.0	1,482,904	1.1	9,000	0.0100	5045.0
COURTVILLE	12 : MLO	24 : 126,500 & above	0.006740		0	0.0000	0.0	24,030,955	459.3	0	0.0000	0.0
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										

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	COURTVILLE	15 : NTQ	23 : 35,000-126,499	3	272,244	0	0	0	
NSE	NSE	201804	COURTVILLE	15 : NTQ	24 : 126,500 & above	5	3,389,950	889,950	0	0	
NSE	NSE	201804	CUSTODIAN	11 : MKT	21 : 0-6,499	37	58,522	1,500	57,022	0	
NSE	NSE	201804	CUSTODIAN	11 : MKT	22 : 6,500-34,999	8	98,940	0	98,940	0	
NSE	NSE	201804	CUSTODIAN	11 : MKT	23 : 35,000-126,499	6	470,000	0	470,000	0	
NSE	NSE	201804	CUSTODIAN	12 : MLO	21 : 0-6,499	112	172,115	3,152	165,494	0	
NSE	NSE	201804	CUSTODIAN	12 : MLO	22 : 6,500-34,999	49	796,248	47,588	748,660	0	
NSE	NSE	201804	CUSTODIAN	12 : MLO	23 : 35,000-126,499	55	3,547,639	380,908	3,166,731	0	
NSE	NSE	201804	CUSTODIAN	12 : MLO	24 : 126,500 & above	13	6,176,129	0	5,872,592	0	
NSE	NSE	201804	CUSTODIAN	13 : ITQ	21 : 0-6,499	46	97,806	17,832	57,412	0	
NSE	NSE	201804	CUSTODIAN	13 : ITQ	22 : 6,500-34,999	48	794,273	167,631	486,481	0	
NSE	NSE	201804	CUSTODIAN	13 : ITQ	23 : 35,000-126,499	20	1,339,935	570,065	631,537	0	
NSE	NSE	201804	CUSTODIAN	13 : ITQ	24 : 126,500 & above	8	1,676,918	142,646	814,899	0	
NSE	NSE	201804	CUSTODIAN	14 : ATQ	21 : 0-6,499	34	94,602	34,028	30,467	0	
NSE	NSE	201804	CUSTODIAN	14 : ATQ	22 : 6,500-34,999	32	618,558	232,973	253,612	0	
NSE	NSE	201804	CUSTODIAN	14 : ATQ	23 : 35,000-126,499	19	1,068,522	217,602	296,841	0	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000	
COURTVILLE	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
CUSTODIAN	11 : MKT	21 : 0-6,499	57,022	-	-	-	-	0.1977	
CUSTODIAN	11 : MKT	22 : 6,500-34,999	98,940	-	-	-	-	0.0825	
CUSTODIAN	11 : MKT	23 : 35,000-126,499	470,000	-	-	-	-	0.1437	
CUSTODIAN	12 : MLO	21 : 0-6,499	160,180	603	2,216	1,795	-	0.1112	
CUSTODIAN	12 : MLO	22 : 6,500-34,999	699,988	34,582	2,130	10,064	1,896	0.1539	
CUSTODIAN	12 : MLO	23 : 35,000-126,499	3,062,250	96,781	-	-	3,200	0.1286	
CUSTODIAN	12 : MLO	24 : 126,500 & above	5,738,002	-	-	134,590	-	0.1323	
CUSTODIAN	13 : ITQ	21 : 0-6,499	130	5,000	500	28,885	-	-0.0800	
CUSTODIAN	13 : ITQ	22 : 6,500-34,999	-	7,890	66,859	292,280	49,235	-0.1459	
CUSTODIAN	13 : ITQ	23 : 35,000-126,499	-	500	337,027	171,606	106,837	-0.1899	
CUSTODIAN	13 : ITQ	24 : 126,500 & above	-	200,000	250,000	142,646	-	-0.0829	
CUSTODIAN	14 : ATQ	21 : 0-6,499	-	1,200	3,200	1,000	14,091	-0.1190	
CUSTODIAN	14 : ATQ	22 : 6,500-34,999	-	-	25,550	102,227	-	-0.0716	
CUSTODIAN	14 : ATQ	23 : 35,000-126,499	-	59,000	91,000	76,643	15,800	-0.1653	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
COURTVILLE	15 : NTQ	23 : 35,000-126,499										
COURTVILLE	15 : NTQ	24 : 126,500 & above										
CUSTODIAN	11 : MKT	21 : 0-6,499	0.154101		0	0.0000	0.0	52,022	0.0	5,000	0.0324	0.0
CUSTODIAN	11 : MKT	22 : 6,500-34,999	0.102655		0	0.0000	0.0	88,940	0.0	10,000	0.0085	0.0
CUSTODIAN	11 : MKT	23 : 35,000-126,499	0.198853		0	0.0000	0.0	0	0.0	470,000	0.0507	0.0
CUSTODIAN	12 : MLO	21 : 0-6,499	0.133907		0	0.0000	0.0	163,905	35.9	1,589	0.1233	0.0
CUSTODIAN	12 : MLO	22 : 6,500-34,999	0.141024		0	0.0000	0.0	714,367	16.9	34,293	0.1020	0.0
CUSTODIAN	12 : MLO	23 : 35,000-126,499	0.179808		0	0.0000	0.0	2,647,068	3.4	519,663	0.0283	54.6
CUSTODIAN	12 : MLO	24 : 126,500 & above	0.232080		0	0.0000	0.0	3,677,486	9.8	2,195,106	0.0147	19.6
CUSTODIAN	13 : ITQ	21 : 0-6,499										
CUSTODIAN	13 : ITQ	22 : 6,500-34,999										
CUSTODIAN	13 : ITQ	23 : 35,000-126,499										
CUSTODIAN	13 : ITQ	24 : 126,500 & above										
CUSTODIAN	14 : ATQ	21 : 0-6,499										
CUSTODIAN	14 : ATQ	22 : 6,500-34,999										
CUSTODIAN	14 : ATQ	23 : 35,000-126,499										

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	CUSTODIAN	14 : ATQ	24 : 126,500 & above	4	1,086,640	386,640	272,778	0
NSE	NSE	201804	CUSTODIAN	15 : NTQ	21 : 0-6,499	29	64,134	18,660	8,596	0
NSE	NSE	201804	CUSTODIAN	15 : NTQ	22 : 6,500-34,999	24	376,736	112,851	62,407	0
NSE	NSE	201804	CUSTODIAN	15 : NTQ	23 : 35,000-126,499	12	772,717	274,000	127,707	0
NSE	NSE	201804	CUSTODIAN	15 : NTQ	24 : 126,500 & above	9	3,750,131	194,000	1,269,700	0
NSE	NSE	201804	CUTIX	11 : MKT	21 : 0-6,499	15	26,732	2,100	24,632	0
NSE	NSE	201804	CUTIX	11 : MKT	22 : 6,500-34,999	4	53,550	7,650	45,900	0
NSE	NSE	201804	CUTIX	11 : MKT	24 : 126,500 & above	1	938,207	938,207	0	0
NSE	NSE	201804	CUTIX	12 : MLO	21 : 0-6,499	43	102,125	5,000	94,625	0
NSE	NSE	201804	CUTIX	12 : MLO	22 : 6,500-34,999	38	611,006	48,499	502,646	0
NSE	NSE	201804	CUTIX	12 : MLO	23 : 35,000-126,499	29	1,685,810	215,849	1,030,059	0
NSE	NSE	201804	CUTIX	12 : MLO	24 : 126,500 & above	2	1,804,430	853,917	84,581	0
NSE	NSE	201804	CUTIX	13 : ITQ	21 : 0-6,499	20	50,659	9,000	20,752	0
NSE	NSE	201804	CUTIX	13 : ITQ	22 : 6,500-34,999	21	368,766	81,722	100,222	0
NSE	NSE	201804	CUTIX	13 : ITQ	23 : 35,000-126,499	13	754,317	291,904	205,944	0
NSE	NSE	201804	CUTIX	13 : ITQ	24 : 126,500 & above	1	853,917	0	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
CUSTODIAN	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	-0.2000
CUSTODIAN	15 : NTQ	21 : 0-6,499	-	10	-	2,025	2,451	-0.1055
CUSTODIAN	15 : NTQ	22 : 6,500-34,999	-	-	-	29,030	-	0.0217
CUSTODIAN	15 : NTQ	23 : 35,000-126,499	-	-	-	-	4,617	-0.2204
CUSTODIAN	15 : NTQ	24 : 126,500 & above	886,043	-	169,000	-	-	-0.1999
CUTIX	11 : MKT	21 : 0-6,499	24,632	-	-	-	-	0.0540
CUTIX	11 : MKT	22 : 6,500-34,999	45,900	-	-	-	-	0.1929
CUTIX	11 : MKT	24 : 126,500 & above	-	-	-	-	-	0.0000
CUTIX	12 : MLO	21 : 0-6,499	89,142	-	355	3,128	2,000	0.0184
CUTIX	12 : MLO	22 : 6,500-34,999	450,054	1,700	7,450	29,578	-	0.0363
CUTIX	12 : MLO	23 : 35,000-126,499	677,211	72,815	49,746	34,273	81,009	0.1088
CUTIX	12 : MLO	24 : 126,500 & above	84,581	-	-	-	-	0.1400
CUTIX	13 : ITQ	21 : 0-6,499	-	-	475	7,477	1,099	-0.0386
CUTIX	13 : ITQ	22 : 6,500-34,999	-	-	25,000	-	38,722	-0.0474
CUTIX	13 : ITQ	23 : 35,000-126,499	-	-	-	75,575	10,000	0.0012
CUTIX	13 : ITQ	24 : 126,500 & above	-	-	-	5,000	-	-0.1200

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
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	0.084290		0	0.0000	0.0	17,967	0.0	6,665	0.0224	0.0
CUTIX	11 : MKT	22 : 6,500-34,999	0.197494		0	0.0000	0.0	35,000	0.0	10,900	0.0061	0.0
CUTIX	11 : MKT	24 : 126,500 & above	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
CUTIX	12 : MLO	21 : 0-6,499	0.082293		0	0.0000	0.0	88,792	70.2	5,833	0.0811	0.0
CUTIX	12 : MLO	22 : 6,500-34,999	0.062422		0	0.0000	0.0	477,366	219.5	25,280	0.0082	182.9
CUTIX	12 : MLO	23 : 35,000-126,499	0.130730		0	0.0000	0.0	938,563	1181.7	91,496	0.1210	46.4
CUTIX	12 : MLO	24 : 126,500 & above	0.140000		0	0.0000	0.0	84,581	0.0	0	0.0000	0.0
CUTIX	13 : ITQ	21 : 0-6,499										
CUTIX	13 : ITQ	22 : 6,500-34,999										
CUTIX	13 : ITQ	23 : 35,000-126,499										
CUTIX	13 : ITQ	24 : 126,500 & above										

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	CUTIX	14 : ATQ	21 : 0-6,499	25	71,297	19,406	40,746	0
NSE	NSE	201804	CUTIX	14 : ATQ	22 : 6,500-34,999	26	451,419	118,000	181,656	0
NSE	NSE	201804	CUTIX	14 : ATQ	23 : 35,000-126,499	18	963,272	201,510	197,440	0
NSE	NSE	201804	CUTIX	14 : ATQ	24 : 126,500 & above	1	246,208	246,208	0	0
NSE	NSE	201804	CUTIX	15 : NTQ	21 : 0-6,499	14	26,032	14,332	6,200	0
NSE	NSE	201804	CUTIX	15 : NTQ	22 : 6,500-34,999	19	314,260	67,900	87,859	0
NSE	NSE	201804	CUTIX	15 : NTQ	23 : 35,000-126,499	6	306,500	263,500	0	0
NSE	NSE	201804	CUTIX	15 : NTQ	24 : 126,500 & above	2	1,500,918	0	750,459	0
NSE	NSE	201804	DAARCOMM	11 : MKT	21 : 0-6,499	4	1,220	0	1,220	0
NSE	NSE	201804	DAARCOMM	12 : MLO	21 : 0-6,499	2	200	0	200	0
NSE	NSE	201804	DANGCEM	11 : MKT	21 : 0-6,499	126	57,574	0	57,574	0
NSE	NSE	201804	DANGCEM	11 : MKT	22 : 6,500-34,999	2	19,000	0	19,000	0
NSE	NSE	201804	DANGCEM	12 : MLO	21 : 0-6,499	263	328,410	19,313	307,679	0
NSE	NSE	201804	DANGCEM	12 : MLO	22 : 6,500-34,999	73	977,007	104,271	872,736	0
NSE	NSE	201804	DANGCEM	12 : MLO	23 : 35,000-126,499	11	604,324	33,793	514,460	0
NSE	NSE	201804	DANGCEM	12 : MLO	24 : 126,500 & above	6	1,943,192	229,845	1,713,347	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
CUTIX	14 : ATQ	21 : 0-6,499	-	-	12,500	6,000	12,000	-0.1337
CUTIX	14 : ATQ	22 : 6,500-34,999	-	-	45,648	81,025	2,700	-0.1376
CUTIX	14 : ATQ	23 : 35,000-126,499	-	-	-	1,500	2,690	-0.1596
CUTIX	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
CUTIX	15 : NTQ	21 : 0-6,499	-	-	4,200	-	-	-0.0945
CUTIX	15 : NTQ	22 : 6,500-34,999	-	-	-	28,255	29,105	-0.1665
CUTIX	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
CUTIX	15 : NTQ	24 : 126,500 & above	-	-	-	750,459	-	-0.1400
DAARCOMM	11 : MKT	21 : 0-6,499	1,220	-	-	-	-	0.0000
DAARCOMM	12 : MLO	21 : 0-6,499	200	-	-	-	-	0.0000
DANGCEM	11 : MKT	21 : 0-6,499	57,574	-	-	-	-	5.5786
DANGCEM	11 : MKT	22 : 6,500-34,999	19,000	-	-	-	-	-1.1053
DANGCEM	12 : MLO	21 : 0-6,499	294,434	2,780	1,045	9,180	10	2.6446
DANGCEM	12 : MLO	22 : 6,500-34,999	766,013	27,040	38,139	33,996	340	1.5437
DANGCEM	12 : MLO	23 : 35,000-126,499	476,208	38,152	100	-	-	2.9229
DANGCEM	12 : MLO	24 : 126,500 & above	1,545,000	168,347	-	-	-	1.1580

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
CUTIX	14 : ATQ	21 : 0-6,499									
CUTIX	14 : ATQ	22 : 6,500-34,999									
CUTIX	14 : ATQ	23 : 35,000-126,499									
CUTIX	14 : ATQ	24 : 126,500 & above									
CUTIX	15 : NTQ	21 : 0-6,499									
CUTIX	15 : NTQ	22 : 6,500-34,999									
CUTIX	15 : NTQ	23 : 35,000-126,499									
CUTIX	15 : NTQ	24 : 126,500 & above									
DAARCOMM	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	1,220	0.0	0	0.0000	0.0
DAARCOMM	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	200	0.0	0	0.0000	0.0
DANGCEM	11 : MKT	21 : 0-6,499	5.400225	0	0.0000	0.0	43,600	0.0	13,974	0.8050	0.0
DANGCEM	11 : MKT	22 : 6,500-34,999	6.000000	0	0.0000	0.0	19,000	0.0	0	0.0000	0.0
DANGCEM	12 : MLO	21 : 0-6,499	3.238405	0	0.0000	0.0	263,221	42.9	44,458	0.3242	4.7
DANGCEM	12 : MLO	22 : 6,500-34,999	2.898775	0	0.0000	0.0	717,460	59.1	155,276	0.3894	58.6
DANGCEM	12 : MLO	23 : 35,000-126,499	4.280123	0	0.0000	0.0	271,049	4.8	243,411	0.1783	0.1
DANGCEM	12 : MLO	24 : 126,500 & above	2.824374	0	0.0000	0.0	1,329,865	0.2	383,482	1.5109	8.8

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	DANGCEM	13 : ITQ	21 : 0-6,499	216	360,777	146,877	114,836	0
NSE	NSE	201804	DANGCEM	13 : ITQ	22 : 6,500-34,999	51	753,276	526,305	170,219	0
NSE	NSE	201804	DANGCEM	13 : ITQ	23 : 35,000-126,499	4	246,789	0	112,094	0
NSE	NSE	201804	DANGCEM	13 : ITQ	24 : 126,500 & above	1	204,706	0	204,706	0
NSE	NSE	201804	DANGCEM	14 : ATQ	21 : 0-6,499	114	181,904	94,405	65,321	0
NSE	NSE	201804	DANGCEM	14 : ATQ	22 : 6,500-34,999	45	596,357	228,447	148,160	0
NSE	NSE	201804	DANGCEM	14 : ATQ	23 : 35,000-126,499	11	583,722	50,000	219,193	0
NSE	NSE	201804	DANGCEM	14 : ATQ	24 : 126,500 & above	1	500,000	0	500,000	0
NSE	NSE	201804	DANGCEM	15 : NTQ	21 : 0-6,499	99	209,964	101,237	50,676	0
NSE	NSE	201804	DANGCEM	15 : NTQ	22 : 6,500-34,999	16	219,627	121,997	32,420	0
NSE	NSE	201804	DANGCEM	15 : NTQ	23 : 35,000-126,499	8	390,030	290,000	100,030	0
NSE	NSE	201804	DANGSUGAR	11 : MKT	21 : 0-6,499	165	211,023	0	211,023	0
NSE	NSE	201804	DANGSUGAR	11 : MKT	22 : 6,500-34,999	38	552,850	0	552,850	0
NSE	NSE	201804	DANGSUGAR	11 : MKT	23 : 35,000-126,499	9	573,093	0	573,093	0
NSE	NSE	201804	DANGSUGAR	11 : MKT	24 : 126,500 & above	5	2,078,302	1,400,000	678,302	0
NSE	NSE	201804	DANGSUGAR	12 : MLO	21 : 0-6,499	383	744,437	12,674	731,687	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
DANGCEM	13 : ITQ	21 : 0-6,499	500	3,436	10,638	69,448	19,023	-2.5423
DANGCEM	13 : ITQ	22 : 6,500-34,999	54,182	16,288	11,540	20,848	45,109	-1.3186
DANGCEM	13 : ITQ	23 : 35,000-126,499	15,000	37,842	3	50,000	-	0.2372
DANGCEM	13 : ITQ	24 : 126,500 & above	204,706	-	-	-	-	-4.9000
DANGCEM	14 : ATQ	21 : 0-6,499	-	1,091	7,959	48,775	2,638	-3.0522
DANGCEM	14 : ATQ	22 : 6,500-34,999	-	-	15,750	39,277	72,616	-1.3541
DANGCEM	14 : ATQ	23 : 35,000-126,499	-	81,943	-	50,250	-	-3.8091
DANGCEM	14 : ATQ	24 : 126,500 & above	496,604	3,396	-	-	-	-3.0000
DANGCEM	15 : NTQ	21 : 0-6,499	-	4,025	2,288	27,604	8,014	-3.2379
DANGCEM	15 : NTQ	22 : 6,500-34,999	-	8,000	-	7,000	-	-5.1490
DANGCEM	15 : NTQ	23 : 35,000-126,499	-	-	-	-	50,030	-2.9000
DANGSUGAR	11 : MKT	21 : 0-6,499	211,023	-	-	-	-	0.3297
DANGSUGAR	11 : MKT	22 : 6,500-34,999	552,850	-	-	-	-	0.3864
DANGSUGAR	11 : MKT	23 : 35,000-126,499	573,093	-	-	-	-	0.3660
DANGSUGAR	11 : MKT	24 : 126,500 & above	678,302	-	-	-	-	0.5276
DANGSUGAR	12 : MLO	21 : 0-6,499	699,001	1,970	6,522	18,699	1,295	0.1943

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	13 : ITQ	21 : 0-6,499										
DANGCEM	13 : ITQ	22 : 6,500-34,999										
DANGCEM	13 : ITQ	23 : 35,000-126,499										
DANGCEM	13 : ITQ	24 : 126,500 & above										
DANGCEM	14 : ATQ	21 : 0-6,499										
DANGCEM	14 : ATQ	22 : 6,500-34,999										
DANGCEM	14 : ATQ	23 : 35,000-126,499										
DANGCEM	14 : ATQ	24 : 126,500 & above										
DANGCEM	15 : NTQ	21 : 0-6,499										
DANGCEM	15 : NTQ	22 : 6,500-34,999										
DANGCEM	15 : NTQ	23 : 35,000-126,499										
DANGSUGAR	11 : MKT	21 : 0-6,499	0.355990		0	0.0000	0.0	174,023	0.0	37,000	0.1051	0.0
DANGSUGAR	11 : MKT	22 : 6,500-34,999	0.398560		0	0.0000	0.0	373,968	0.0	178,882	0.1418	0.0
DANGSUGAR	11 : MKT	23 : 35,000-126,499	0.354958		0	0.0000	0.0	268,997	0.0	304,096	0.1089	0.0
DANGSUGAR	11 : MKT	24 : 126,500 & above	0.926063		0	0.0000	0.0	142,550	0.0	535,752	0.3533	0.0
DANGSUGAR	12 : MLO	21 : 0-6,499	0.241061		0	0.0000	0.0	696,625	57.0	35,062	0.0466	0.0

*Guidance:*

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: April 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	201804	DANGSUGAR	12 : MLO	22 : 6,500-34,999	210	3,582,744	96,434	3,472,746	0
NSE	NSE	201804	DANGSUGAR	12 : MLO	23 : 35,000-126,499	122	8,146,328	535,310	7,596,481	0
NSE	NSE	201804	DANGSUGAR	12 : MLO	24 : 126,500 & above	51	25,015,239	1,030,296	23,763,028	0
NSE	NSE	201804	DANGSUGAR	13 : ITQ	21 : 0-6,499	168	411,178	127,715	260,558	0
NSE	NSE	201804	DANGSUGAR	13 : ITQ	22 : 6,500-34,999	95	1,609,017	646,706	714,798	0
NSE	NSE	201804	DANGSUGAR	13 : ITQ	23 : 35,000-126,499	67	4,303,669	1,717,708	1,780,484	0
NSE	NSE	201804	DANGSUGAR	13 : ITQ	24 : 126,500 & above	13	12,467,816	476,297	11,550,631	0
NSE	NSE	201804	DANGSUGAR	14 : ATQ	21 : 0-6,499	138	361,966	136,158	175,199	0
NSE	NSE	201804	DANGSUGAR	14 : ATQ	22 : 6,500-34,999	120	1,970,052	631,396	1,032,918	0
NSE	NSE	201804	DANGSUGAR	14 : ATQ	23 : 35,000-126,499	81	5,263,928	1,446,172	2,514,520	0
NSE	NSE	201804	DANGSUGAR	14 : ATQ	24 : 126,500 & above	30	13,290,703	955,795	10,095,648	0
NSE	NSE	201804	DANGSUGAR	15 : NTQ	21 : 0-6,499	87	246,917	92,669	70,968	0
NSE	NSE	201804	DANGSUGAR	15 : NTQ	22 : 6,500-34,999	62	1,076,300	509,679	161,208	0
NSE	NSE	201804	DANGSUGAR	15 : NTQ	23 : 35,000-126,499	73	5,176,776	2,529,225	781,216	0
NSE	NSE	201804	DANGSUGAR	15 : NTQ	24 : 126,500 & above	16	5,072,280	787,792	1,945,122	0
NSE	NSE	201804	DEAPCAP	11 : MKT	21 : 0-6,499	3	1,705	0	1,705	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
DANGSUGAR	12 : MLO	22 : 6,500-34,999	2,999,729	173,925	80,856	170,002	40,788	0.1124
DANGSUGAR	12 : MLO	23 : 35,000-126,499	6,102,910	284,320	281,621	641,967	201,642	0.0982
DANGSUGAR	12 : MLO	24 : 126,500 & above	21,402,104	204,553	245,898	562,317	995,017	0.2248
DANGSUGAR	13 : ITQ	21 : 0-6,499	1,400	11,186	55,192	151,653	20,261	-0.1563
DANGSUGAR	13 : ITQ	22 : 6,500-34,999	8,000	47,550	109,162	360,758	102,677	-0.2354
DANGSUGAR	13 : ITQ	23 : 35,000-126,499	200,000	59,504	445,689	649,518	99,792	-0.1214
DANGSUGAR	13 : ITQ	24 : 126,500 & above	10,950,000	-	150,047	4,004	196,580	-0.0470
DANGSUGAR	14 : ATQ	21 : 0-6,499	7,700	17,206	47,513	76,039	13,359	-0.1442
DANGSUGAR	14 : ATQ	22 : 6,500-34,999	25,880	144,464	149,870	455,482	152,038	-0.2410
DANGSUGAR	14 : ATQ	23 : 35,000-126,499	150,000	371,465	774,729	417,341	309,660	-0.2498
DANGSUGAR	14 : ATQ	24 : 126,500 & above	8,587,276	512,351	267,133	563,265	9,953	-0.2076
DANGSUGAR	15 : NTQ	21 : 0-6,499	-	5,000	10,258	33,113	11,297	-0.1590
DANGSUGAR	15 : NTQ	22 : 6,500-34,999	-	200	88,017	26,486	-	-0.2873
DANGSUGAR	15 : NTQ	23 : 35,000-126,499	-	139,019	120,590	312,868	161,416	-0.1362
DANGSUGAR	15 : NTQ	24 : 126,500 & above	-	1,380,319	349,644	34,040	31,119	-0.4116
DEAPCAP	11 : MKT	21 : 0-6,499	1,705	-	-	-	-	0.0000

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
DANGSUGAR	12 : MLO	22 : 6,500-34,999	0.231446		0	0.0000	0.0	3,132,879	91.4	339,867	0.1237	9.1
DANGSUGAR	12 : MLO	23 : 35,000-126,499	0.214538		0	0.0000	0.0	6,493,802	212.2	1,102,679	0.1125	155.4
DANGSUGAR	12 : MLO	24 : 126,500 & above	0.323864		0	0.0000	0.0	18,942,233	277.4	4,820,795	0.0866	11.8
DANGSUGAR	13 : ITQ	21 : 0-6,499										
DANGSUGAR	13 : ITQ	22 : 6,500-34,999										
DANGSUGAR	13 : ITQ	23 : 35,000-126,499										
DANGSUGAR	13 : ITQ	24 : 126,500 & above										
DANGSUGAR	14 : ATQ	21 : 0-6,499										
DANGSUGAR	14 : ATQ	22 : 6,500-34,999										
DANGSUGAR	14 : ATQ	23 : 35,000-126,499										
DANGSUGAR	14 : ATQ	24 : 126,500 & above										
DANGSUGAR	15 : NTQ	21 : 0-6,499										
DANGSUGAR	15 : NTQ	22 : 6,500-34,999										
DANGSUGAR	15 : NTQ	23 : 35,000-126,499										
DANGSUGAR	15 : NTQ	24 : 126,500 & above										
DEAPCAP	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	1,705	0.0	0	0.0000	0.0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	DEAPCAP	12 : MLO	21 : 0-6,499	1	300	0	300	0
NSE	NSE	201804	DIAMONDBNK	11 : MKT	21 : 0-6,499	104	175,142	0	175,142	0
NSE	NSE	201804	DIAMONDBNK	11 : MKT	22 : 6,500-34,999	60	1,034,375	0	1,034,375	0
NSE	NSE	201804	DIAMONDBNK	11 : MKT	23 : 35,000-126,499	31	2,136,554	0	2,136,554	0
NSE	NSE	201804	DIAMONDBNK	11 : MKT	24 : 126,500 & above	14	3,653,525	1,585,000	2,068,525	0
NSE	NSE	201804	DIAMONDBNK	12 : MLO	21 : 0-6,499	220	459,056	1,095	457,961	0
NSE	NSE	201804	DIAMONDBNK	12 : MLO	22 : 6,500-34,999	164	2,833,897	18,240	2,815,657	0
NSE	NSE	201804	DIAMONDBNK	12 : MLO	23 : 35,000-126,499	139	10,116,032	467,243	9,633,789	0
NSE	NSE	201804	DIAMONDBNK	12 : MLO	24 : 126,500 & above	161	120,105,661	6,640,168	111,799,157	0
NSE	NSE	201804	DIAMONDBNK	13 : ITQ	21 : 0-6,499	36	85,024	6,200	65,324	0
NSE	NSE	201804	DIAMONDBNK	13 : ITQ	22 : 6,500-34,999	56	1,025,174	187,892	782,962	0
NSE	NSE	201804	DIAMONDBNK	13 : ITQ	23 : 35,000-126,499	60	4,616,198	1,728,283	2,446,507	0
NSE	NSE	201804	DIAMONDBNK	13 : ITQ	24 : 126,500 & above	44	18,061,200	4,577,524	9,552,757	0
NSE	NSE	201804	DIAMONDBNK	14 : ATQ	21 : 0-6,499	67	163,551	48,379	74,517	0
NSE	NSE	201804	DIAMONDBNK	14 : ATQ	22 : 6,500-34,999	98	1,671,622	487,620	795,627	0
NSE	NSE	201804	DIAMONDBNK	14 : ATQ	23 : 35,000-126,499	101	7,552,866	1,409,454	4,391,550	0

#### Guidance:

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

# NSE Market Execution Quality Report

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### Market Execution Quality Detail: April 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)
DEAPCAP	12 : MLO	21 : 0-6,499	300	-	-	-	-	0.0000
DIAMONDBNK	11 : MKT	21 : 0-6,499	175,142	-	-	-	-	0.0278
DIAMONDBNK	11 : MKT	22 : 6,500-34,999	1,034,375	-	-	-	-	0.0280
DIAMONDBNK	11 : MKT	23 : 35,000-126,499	2,136,554	-	-	-	-	0.0400
DIAMONDBNK	11 : MKT	24 : 126,500 & above	2,068,525	-	-	-	-	0.0282
DIAMONDBNK	12 : MLO	21 : 0-6,499	449,211	4,750	-	4,000	-	0.0230
DIAMONDBNK	12 : MLO	22 : 6,500-34,999	2,602,249	39,590	64,677	97,323	1,568	0.0157
DIAMONDBNK	12 : MLO	23 : 35,000-126,499	8,267,464	177,796	396,608	586,812	127,897	0.0081
DIAMONDBNK	12 : MLO	24 : 126,500 & above	101,581,067	1,514,457	2,388,316	4,733,317	1,158,833	0.0737
DIAMONDBNK	13 : ITQ	21 : 0-6,499	-	10,550	27,791	13,680	11,303	-0.0182
DIAMONDBNK	13 : ITQ	22 : 6,500-34,999	12,000	22,350	201,805	380,887	81,371	-0.0166
DIAMONDBNK	13 : ITQ	23 : 35,000-126,499	-	313,726	230,439	885,229	646,304	-0.0088
DIAMONDBNK	13 : ITQ	24 : 126,500 & above	10,600	1,152,007	922,517	2,815,750	645,007	-0.0156
DIAMONDBNK	14 : ATQ	21 : 0-6,499	-	10,380	19,032	31,989	12,764	-0.0126
DIAMONDBNK	14 : ATQ	22 : 6,500-34,999	-	36,000	62,035	500,640	92,923	-0.0031
DIAMONDBNK	14 : ATQ	23 : 35,000-126,499	194,677	161,000	467,535	2,102,242	804,767	-0.0073

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
DEAPCAP	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	300	0.0	0	0.0000	0.0
DIAMONDBNK	11 : MKT	21 : 0-6,499	0.029202		0	0.0000	0.0	175,142	0.0	0	0.0000	0.0
DIAMONDBNK	11 : MKT	22 : 6,500-34,999	0.031474		0	0.0000	0.0	975,875	0.0	58,500	0.0078	0.0
DIAMONDBNK	11 : MKT	23 : 35,000-126,499	0.036783		0	0.0000	0.0	1,957,240	0.0	179,314	0.0150	0.0
DIAMONDBNK	11 : MKT	24 : 126,500 & above	0.049240		0	0.0000	0.0	940,960	0.0	1,127,565	0.0138	0.0
DIAMONDBNK	12 : MLO	21 : 0-6,499	0.023196		0	0.0000	0.0	451,861	4.3	6,100	0.0086	0.0
DIAMONDBNK	12 : MLO	22 : 6,500-34,999	0.021383		0	0.0000	0.0	2,754,335	52.0	61,322	0.0091	0.0
DIAMONDBNK	12 : MLO	23 : 35,000-126,499	0.021619		0	0.0000	0.0	9,019,344	138.3	614,445	0.0081	100.1
DIAMONDBNK	12 : MLO	24 : 126,500 & above	0.025150	130,000	0.0200	0.0	95,481,969	93.6	16,187,188	0.0124	55.7	
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										

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	DIAMONDBNK	14 : ATQ	24 : 126,500 & above	115	97,288,803	17,970,899	63,462,031	0
NSE	NSE	201804	DIAMONDBNK	15 : NTQ	21 : 0-6,499	121	307,192	119,967	48,882	0
NSE	NSE	201804	DIAMONDBNK	15 : NTQ	22 : 6,500-34,999	160	2,708,042	822,137	628,055	0
NSE	NSE	201804	DIAMONDBNK	15 : NTQ	23 : 35,000-126,499	213	16,817,225	5,923,704	2,831,059	0
NSE	NSE	201804	DIAMONDBNK	15 : NTQ	24 : 126,500 & above	299	129,116,046	51,126,139	14,056,407	0
NSE	NSE	201804	DUNLOP	11 : MKT	21 : 0-6,499	2	1,000	0	1,000	0
NSE	NSE	201804	DUNLOP	11 : MKT	23 : 35,000-126,499	1	123,500	0	123,500	0
NSE	NSE	201804	DUNLOP	12 : MLO	22 : 6,500-34,999	5	88,362	0	88,362	0
NSE	NSE	201804	DUNLOP	12 : MLO	23 : 35,000-126,499	3	200,000	0	200,000	0
NSE	NSE	201804	ELLAHLAKES	11 : MKT	21 : 0-6,499	3	222	0	222	0
NSE	NSE	201804	ENAMELWA	11 : MKT	21 : 0-6,499	1	50	0	50	0
NSE	NSE	201804	ENAMELWA	12 : MLO	21 : 0-6,499	1	3,050	0	900	0
NSE	NSE	201804	ENAMELWA	12 : MLO	22 : 6,500-34,999	3	63,240	0	48,670	0
NSE	NSE	201804	ENAMELWA	14 : ATQ	21 : 0-6,499	1	3,100	3,050	50	0
NSE	NSE	201804	EQUITYASUR	11 : MKT	21 : 0-6,499	13	18,232	0	18,232	0
NSE	NSE	201804	EQUITYASUR	11 : MKT	22 : 6,500-34,999	2	29,500	0	29,500	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
DIAMONDBNK	14 : ATQ	24 : 126,500 & above	-	51,067,359	876,028	6,346,349	1,475,251	-0.1197
DIAMONDBNK	15 : NTQ	21 : 0-6,499	5,750	-	5,000	7,302	8,409	-0.0173
DIAMONDBNK	15 : NTQ	22 : 6,500-34,999	10,000	-	42,090	97,577	174,780	-0.0109
DIAMONDBNK	15 : NTQ	23 : 35,000-126,499	-	100,000	225,849	673,050	310,500	-0.0156
DIAMONDBNK	15 : NTQ	24 : 126,500 & above	-	321,600	1,286,625	3,755,078	2,068,914	-0.0334
DUNLOP	11 : MKT	21 : 0-6,499	1,000	-	-	-	-	0.0000
DUNLOP	11 : MKT	23 : 35,000-126,499	123,500	-	-	-	-	0.0000
DUNLOP	12 : MLO	22 : 6,500-34,999	88,362	-	-	-	-	0.0000
DUNLOP	12 : MLO	23 : 35,000-126,499	200,000	-	-	-	-	0.0000
ELLAHLAKES	11 : MKT	21 : 0-6,499	222	-	-	-	-	0.0000
ENAMELWA	11 : MKT	21 : 0-6,499	50	-	-	-	-	0.5000
ENAMELWA	12 : MLO	21 : 0-6,499	900	-	-	-	-	0.5000
ENAMELWA	12 : MLO	22 : 6,500-34,999	48,670	-	-	-	-	0.0000
ENAMELWA	14 : ATQ	21 : 0-6,499	-	-	-	50	-	-0.5000
EQUITYASUR	11 : MKT	21 : 0-6,499	18,232	-	-	-	-	0.0016
EQUITYASUR	11 : MKT	22 : 6,500-34,999	29,500	-	-	-	-	0.0136

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
DIAMONDBNK	14 : ATQ	24 : 126,500 & above										
DIAMONDBNK	15 : NTQ	21 : 0-6,499										
DIAMONDBNK	15 : NTQ	22 : 6,500-34,999										
DIAMONDBNK	15 : NTQ	23 : 35,000-126,499										
DIAMONDBNK	15 : NTQ	24 : 126,500 & above										
DUNLOP	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	1,000	0.0	0	0.0000	0.0
DUNLOP	11 : MKT	23 : 35,000-126,499	0.000000		0	0.0000	0.0	123,500	0.0	0	0.0000	0.0
DUNLOP	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	88,362	0.0	0	0.0000	0.0
DUNLOP	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	200,000	0.0	0	0.0000	0.0
ELLAHLAKES	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	222	0.0	0	0.0000	0.0
ENAMELWA	11 : MKT	21 : 0-6,499	0.500000		0	0.0000	0.0	50	0.0	0	0.0000	0.0
ENAMELWA	12 : MLO	21 : 0-6,499	0.500000		0	0.0000	0.0	900	0.0	0	0.0000	0.0
ENAMELWA	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	48,670	0.0	0	0.0000	0.0
ENAMELWA	14 : ATQ	21 : 0-6,499										
EQUITYASUR	11 : MKT	21 : 0-6,499	0.001727		0	0.0000	0.0	18,232	0.0	0	0.0000	0.0
EQUITYASUR	11 : MKT	22 : 6,500-34,999	0.013559		0	0.0000	0.0	29,500	0.0	0	0.0000	0.0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	EQUITYASUR	11 : MKT	23 : 35,000-126,499	2	150,000	0	150,000	0	
NSE	NSE	201804	EQUITYASUR	11 : MKT	24 : 126,500 & above	1	146,351	146,351	0	0	
NSE	NSE	201804	EQUITYASUR	12 : MLO	21 : 0-6,499	15	33,180	0	28,815	0	
NSE	NSE	201804	EQUITYASUR	12 : MLO	22 : 6,500-34,999	15	308,245	20,965	207,915	0	
NSE	NSE	201804	EQUITYASUR	12 : MLO	23 : 35,000-126,499	15	1,249,056	153,543	749,553	0	
NSE	NSE	201804	EQUITYASUR	12 : MLO	24 : 126,500 & above	16	10,162,024	1,418,544	6,640,704	0	
NSE	NSE	201804	EQUITYASUR	13 : ITQ	22 : 6,500-34,999	1	20,000	0	20,000	0	
NSE	NSE	201804	EQUITYASUR	13 : ITQ	23 : 35,000-126,499	1	50,000	0	0	0	
NSE	NSE	201804	EQUITYASUR	13 : ITQ	24 : 126,500 & above	1	266,543	0	200,000	0	
NSE	NSE	201804	EQUITYASUR	14 : ATQ	21 : 0-6,499	4	4,289	600	1,000	0	
NSE	NSE	201804	EQUITYASUR	14 : ATQ	22 : 6,500-34,999	6	96,015	55,000	20,000	0	
NSE	NSE	201804	EQUITYASUR	14 : ATQ	23 : 35,000-126,499	7	509,003	139,003	76,035	0	
NSE	NSE	201804	EQUITYASUR	14 : ATQ	24 : 126,500 & above	2	1,150,000	0	39,003	0	
NSE	NSE	201804	EQUITYASUR	15 : NTQ	21 : 0-6,499	1	5,600	5,600	0	0	
NSE	NSE	201804	ETERNA	11 : MKT	21 : 0-6,499	48	53,912	0	53,912	0	
NSE	NSE	201804	ETERNA	11 : MKT	22 : 6,500-34,999	16	233,418	38,300	195,118	0	

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
EQUITYASUR	11 : MKT	23 : 35,000-126,499	150,000	-	-	-	-	0.0033
EQUITYASUR	11 : MKT	24 : 126,500 & above	-	-	-	-	-	0.0000
EQUITYASUR	12 : MLO	21 : 0-6,499	28,815	-	-	-	-	0.0066
EQUITYASUR	12 : MLO	22 : 6,500-34,999	135,407	27,872	-	15,100	-	0.0067
EQUITYASUR	12 : MLO	23 : 35,000-126,499	696,010	-	-	53,543	-	0.0039
EQUITYASUR	12 : MLO	24 : 126,500 & above	5,983,854	-	298,300	354,700	3,850	0.0002
EQUITYASUR	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
EQUITYASUR	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
EQUITYASUR	13 : ITQ	24 : 126,500 & above	-	-	-	200,000	-	0.0000
EQUITYASUR	14 : ATQ	21 : 0-6,499	-	-	-	-	-	-0.0200
EQUITYASUR	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	-0.0200
EQUITYASUR	14 : ATQ	23 : 35,000-126,499	-	-	-	20,000	4,800	-0.0121
EQUITYASUR	14 : ATQ	24 : 126,500 & above	-	-	-	-	39,003	-0.0200
EQUITYASUR	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
ETERNA	11 : MKT	21 : 0-6,499	53,912	-	-	-	-	0.2239
ETERNA	11 : MKT	22 : 6,500-34,999	195,118	-	-	-	-	0.1889

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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)	
EQUITYASUR	11 : MKT	23 : 35,000-126,499	0.003333		0	0.0000	0.0	150,000	0.0	0	0.0000	0.0
EQUITYASUR	11 : MKT	24 : 126,500 & above	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
EQUITYASUR	12 : MLO	21 : 0-6,499	0.005150		0	0.0000	0.0	28,815	0.0	0	0.0000	0.0
EQUITYASUR	12 : MLO	22 : 6,500-34,999	0.006672		0	0.0000	0.0	207,815	601.6	100	0.0100	994.0
EQUITYASUR	12 : MLO	23 : 35,000-126,499	0.007228		0	0.0000	0.0	695,188	50.7	54,365	0.0092	0.0
EQUITYASUR	12 : MLO	24 : 126,500 & above	0.001923		0	0.0000	0.0	6,587,704	43.1	53,000	0.0100	1047.1
EQUITYASUR	13 : ITQ	22 : 6,500-34,999										
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	23 : 35,000-126,499										
EQUITYASUR	14 : ATQ	24 : 126,500 & above										
EQUITYASUR	15 : NTQ	21 : 0-6,499										
ETERNA	11 : MKT	21 : 0-6,499	0.192546		0	0.0000	0.0	45,912	0.0	8,000	0.0535	0.0
ETERNA	11 : MKT	22 : 6,500-34,999	0.193300		0	0.0000	0.0	141,118	0.0	54,000	0.0648	0.0

**Guidance:**

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: April 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	201804	ETERNA	11 : MKT	23 : 35,000-126,499	9	572,107	100,000	472,107	0	
NSE	NSE	201804	ETERNA	11 : MKT	24 : 126,500 & above	1	181,659	0	181,659	0	
NSE	NSE	201804	ETERNA	12 : MLO	21 : 0-6,499	157	347,122	6,918	336,839	0	
NSE	NSE	201804	ETERNA	12 : MLO	22 : 6,500-34,999	107	1,847,095	100,996	1,740,702	0	
NSE	NSE	201804	ETERNA	12 : MLO	23 : 35,000-126,499	89	6,462,919	559,576	5,584,496	0	
NSE	NSE	201804	ETERNA	12 : MLO	24 : 126,500 & above	37	11,559,402	2,348,794	8,915,736	0	
NSE	NSE	201804	ETERNA	13 : ITQ	21 : 0-6,499	71	193,195	84,925	90,671	0	
NSE	NSE	201804	ETERNA	13 : ITQ	22 : 6,500-34,999	66	1,243,150	517,149	592,240	0	
NSE	NSE	201804	ETERNA	13 : ITQ	23 : 35,000-126,499	61	3,970,121	1,476,300	1,174,233	0	
NSE	NSE	201804	ETERNA	13 : ITQ	24 : 126,500 & above	19	4,151,398	1,792,584	941,331	0	
NSE	NSE	201804	ETERNA	14 : ATQ	21 : 0-6,499	60	138,249	50,180	58,639	0	
NSE	NSE	201804	ETERNA	14 : ATQ	22 : 6,500-34,999	42	692,861	185,986	365,052	0	
NSE	NSE	201804	ETERNA	14 : ATQ	23 : 35,000-126,499	35	2,501,701	1,175,001	671,700	0	
NSE	NSE	201804	ETERNA	14 : ATQ	24 : 126,500 & above	13	3,786,704	1,234,362	1,140,342	0	
NSE	NSE	201804	ETERNA	15 : NTQ	21 : 0-6,499	42	93,280	27,616	23,100	0	
NSE	NSE	201804	ETERNA	15 : NTQ	22 : 6,500-34,999	43	776,591	267,305	144,722	0	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
ETERNA	11 : MKT	23 : 35,000-126,499	472,107	-	-	-	-	0.0953
ETERNA	11 : MKT	24 : 126,500 & above	181,659	-	-	-	-	0.2336
ETERNA	12 : MLO	21 : 0-6,499	313,603	-	7,158	14,578	1,500	0.0913
ETERNA	12 : MLO	22 : 6,500-34,999	1,525,327	45,225	25,202	108,267	20,950	0.0842
ETERNA	12 : MLO	23 : 35,000-126,499	5,118,483	44,425	44,034	72,379	297,175	0.1097
ETERNA	12 : MLO	24 : 126,500 & above	7,908,054	134,843	200,070	264,422	165,547	0.0886
ETERNA	13 : ITQ	21 : 0-6,499	-	2,000	11,707	37,477	12,774	-0.1215
ETERNA	13 : ITQ	22 : 6,500-34,999	33,000	56,659	11,200	192,129	106,897	-0.0712
ETERNA	13 : ITQ	23 : 35,000-126,499	860	177,637	145,884	575,775	57,164	-0.1086
ETERNA	13 : ITQ	24 : 126,500 & above	2,700	-	62,650	625,500	150,000	-0.0015
ETERNA	14 : ATQ	21 : 0-6,499	-	-	11,254	27,629	16,956	-0.0457
ETERNA	14 : ATQ	22 : 6,500-34,999	-	58,303	59,690	79,448	77,281	-0.0947
ETERNA	14 : ATQ	23 : 35,000-126,499	-	146,473	50,000	323,861	56,666	-0.1397
ETERNA	14 : ATQ	24 : 126,500 & above	-	276,713	66,922	615,317	72,390	-0.1546
ETERNA	15 : NTQ	21 : 0-6,499	-	-	-	6,970	2,000	-0.1187
ETERNA	15 : NTQ	22 : 6,500-34,999	-	-	4,807	71,715	28,250	-0.0715

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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)	
ETERNA	11 : MKT	23 : 35,000-126,499	0.239753		0	0.0000	0.0	282,107	0.0	190,000	0.1429	0.0
ETERNA	11 : MKT	24 : 126,500 & above	0.563582		0	0.0000	0.0	0	0.0	181,659	0.2568	0.0
ETERNA	12 : MLO	21 : 0-6,499	0.135724		0	0.0000	0.0	325,461	44.8	11,378	0.0186	133.3
ETERNA	12 : MLO	22 : 6,500-34,999	0.122129		0	0.0000	0.0	1,567,677	92.3	173,025	0.0247	855.7
ETERNA	12 : MLO	23 : 35,000-126,499	0.126096	100,000	0.0165	0.0	4,660,891	197.5	823,605	0.0202	1.1	
ETERNA	12 : MLO	24 : 126,500 & above	0.158495		0	0.0000	0.0	6,296,310	280.2	2,619,426	0.0750	5.8
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										

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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	201804	ETERNA	15 : NTQ	23 : 35,000-126,499	46	3,337,661	1,156,985	559,547	0	
NSE	NSE	201804	ETERNA	15 : NTQ	24 : 126,500 & above	18	3,546,100	2,479,736	133,301	0	
NSE	NSE	201804	ETI	11 : MKT	21 : 0-6,499	109	116,443	0	116,443	0	
NSE	NSE	201804	ETI	11 : MKT	22 : 6,500-34,999	22	314,228	12,000	302,228	0	
NSE	NSE	201804	ETI	11 : MKT	23 : 35,000-126,499	1	95,040	0	95,040	0	
NSE	NSE	201804	ETI	12 : MLO	21 : 0-6,499	321	410,988	11,819	399,169	0	
NSE	NSE	201804	ETI	12 : MLO	22 : 6,500-34,999	76	1,347,471	95,812	1,225,410	0	
NSE	NSE	201804	ETI	12 : MLO	23 : 35,000-126,499	37	2,872,582	238,333	2,471,109	0	
NSE	NSE	201804	ETI	12 : MLO	24 : 126,500 & above	17	5,802,278	876,817	4,924,220	0	
NSE	NSE	201804	ETI	13 : ITQ	21 : 0-6,499	100	157,022	68,109	76,568	0	
NSE	NSE	201804	ETI	13 : ITQ	22 : 6,500-34,999	53	953,271	497,738	308,857	0	
NSE	NSE	201804	ETI	13 : ITQ	23 : 35,000-126,499	50	3,692,543	1,618,803	950,396	0	
NSE	NSE	201804	ETI	13 : ITQ	24 : 126,500 & above	13	3,982,656	852,785	230,991	0	
NSE	NSE	201804	ETI	14 : ATQ	21 : 0-6,499	72	144,976	51,549	65,356	0	
NSE	NSE	201804	ETI	14 : ATQ	22 : 6,500-34,999	41	720,220	252,315	301,821	0	
NSE	NSE	201804	ETI	14 : ATQ	23 : 35,000-126,499	38	2,601,248	889,292	660,655	0	

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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)
ETERNA	15 : NTQ	23 : 35,000-126,499	-	43,700	-	286,073	145,100	-0.1035
ETERNA	15 : NTQ	24 : 126,500 & above	-	60,497	13,864	-	-	-0.2001
ETI	11 : MKT	21 : 0-6,499	116,443	-	-	-	-	0.4794
ETI	11 : MKT	22 : 6,500-34,999	302,228	-	-	-	-	0.5159
ETI	11 : MKT	23 : 35,000-126,499	95,040	-	-	-	-	0.9084
ETI	12 : MLO	21 : 0-6,499	385,323	3,300	3,694	5,684	263	0.3249
ETI	12 : MLO	22 : 6,500-34,999	1,117,777	3,176	38,278	62,934	1,000	0.3035
ETI	12 : MLO	23 : 35,000-126,499	2,097,758	54,266	108,658	72,047	46,787	0.1831
ETI	12 : MLO	24 : 126,500 & above	4,860,948	27,418	2,680	2,721	30,453	0.3116
ETI	13 : ITQ	21 : 0-6,499	-	139	24,148	33,690	12,758	-0.1781
ETI	13 : ITQ	22 : 6,500-34,999	-	38,282	38,038	150,196	14,694	-0.1917
ETI	13 : ITQ	23 : 35,000-126,499	70	68,316	347,064	343,448	55,455	-0.0728
ETI	13 : ITQ	24 : 126,500 & above	-	-	-	170,583	27,999	-0.0214
ETI	14 : ATQ	21 : 0-6,499	-	5,662	11,980	22,592	15,181	-0.0451
ETI	14 : ATQ	22 : 6,500-34,999	-	16,300	87,758	157,763	10,004	-0.2287
ETI	14 : ATQ	23 : 35,000-126,499	-	54,590	432,182	47,933	111,182	-0.4300

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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)
ETERNA	15 : NTQ	23 : 35,000-126,499									
ETERNA	15 : NTQ	24 : 126,500 & above									
ETI	11 : MKT	21 : 0-6,499	0.434698	1,388	0.0780	0.0	104,864	0.0	10,191	0.1161	0.0
ETI	11 : MKT	22 : 6,500-34,999	0.547230	0	0.0000	0.0	207,840	0.0	94,388	0.1237	0.0
ETI	11 : MKT	23 : 35,000-126,499	0.308394	0	0.0000	0.0	95,040	0.0	0	0.0000	0.0
ETI	12 : MLO	21 : 0-6,499	0.333913	0	0.0000	0.0	389,755	30.8	9,414	0.1586	28.6
ETI	12 : MLO	22 : 6,500-34,999	0.321965	0	0.0000	0.0	1,130,461	100.3	94,949	0.0416	6.7
ETI	12 : MLO	23 : 35,000-126,499	0.272324	0	0.0000	0.0	2,069,689	379.3	401,420	0.1080	0.0
ETI	12 : MLO	24 : 126,500 & above	0.337927	0	0.0000	0.0	3,520,321	20.4	1,403,899	0.0535	0.0
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.



# NSE Market Execution Quality Report

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### Market Execution Quality Detail: April 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	201804	ETI	14 : ATQ	24 : 126,500 & above	12	4,918,506	245,732	3,326,091	0
NSE	NSE	201804	ETI	15 : NTQ	21 : 0-6,499	24	52,498	13,200	12,423	0
NSE	NSE	201804	ETI	15 : NTQ	22 : 6,500-34,999	10	176,672	118,006	28,666	0
NSE	NSE	201804	ETI	15 : NTQ	23 : 35,000-126,499	19	1,659,567	355,000	290,308	0
NSE	NSE	201804	ETI	15 : NTQ	24 : 126,500 & above	8	2,951,787	0	0	0
NSE	NSE	201804	ETRANZACT	11 : MKT	21 : 0-6,499	3	650	0	650	0
NSE	NSE	201804	ETRANZACT	12 : MLO	21 : 0-6,499	5	8,500	0	8,500	0
NSE	NSE	201804	FBNH	11 : MKT	21 : 0-6,499	363	783,530	0	783,530	0
NSE	NSE	201804	FBNH	11 : MKT	22 : 6,500-34,999	202	3,178,449	0	3,178,449	0
NSE	NSE	201804	FBNH	11 : MKT	23 : 35,000-126,499	82	4,981,727	0	4,981,727	0
NSE	NSE	201804	FBNH	11 : MKT	24 : 126,500 & above	45	17,493,874	0	17,493,874	0
NSE	NSE	201804	FBNH	12 : MLO	21 : 0-6,499	1,269	2,773,539	6,716	2,766,073	0
NSE	NSE	201804	FBNH	12 : MLO	22 : 6,500-34,999	894	14,686,662	48,336	14,638,326	0
NSE	NSE	201804	FBNH	12 : MLO	23 : 35,000-126,499	606	45,114,170	1,137,607	43,829,235	0
NSE	NSE	201804	FBNH	12 : MLO	24 : 126,500 & above	682	482,638,985	36,807,917	432,901,448	0
NSE	NSE	201804	FBNH	13 : ITQ	21 : 0-6,499	127	270,802	57,494	209,458	0

#### Guidance:

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

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

F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
ETI	14 : ATQ	24 : 126,500 & above	1,850,053	650,000	678,338	103,264	-	-0.2498
ETI	15 : NTQ	21 : 0-6,499	-	-	-	7,283	-	-0.0153
ETI	15 : NTQ	22 : 6,500-34,999	-	18,000	-	-	-	-0.2570
ETI	15 : NTQ	23 : 35,000-126,499	-	-	-	114,000	176,308	-0.0773
ETI	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
ETRANZACT	11 : MKT	21 : 0-6,499	650	-	-	-	-	0.0000
ETRANZACT	12 : MLO	21 : 0-6,499	8,500	-	-	-	-	0.0000
FBNH	11 : MKT	21 : 0-6,499	783,530	-	-	-	-	0.0806
FBNH	11 : MKT	22 : 6,500-34,999	3,178,449	-	-	-	-	0.0705
FBNH	11 : MKT	23 : 35,000-126,499	4,981,727	-	-	-	-	0.0637
FBNH	11 : MKT	24 : 126,500 & above	17,493,874	-	-	-	-	-0.0496
FBNH	12 : MLO	21 : 0-6,499	2,730,143	5,199	15,075	15,656	-	0.0567
FBNH	12 : MLO	22 : 6,500-34,999	14,101,214	105,947	262,736	131,857	29,129	0.0526
FBNH	12 : MLO	23 : 35,000-126,499	40,941,524	1,360,419	1,018,971	441,999	66,322	0.0213
FBNH	12 : MLO	24 : 126,500 & above	393,538,840	21,987,072	8,779,724	5,306,494	3,026,411	0.0029
FBNH	13 : ITQ	21 : 0-6,499	7,364	41,603	79,900	62,968	14,523	-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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#### Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

##### Order Segmentation

##### Market and Marketable Limit Orders execution information

F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
ETI	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	650	0.0	0	0.0000	0.0
ETRANZACT	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	8,500	0.0	0	0.0000	0.0
FBNH	11 : MKT	21 : 0-6,499	0.078549	0	0.0000	0.0	763,675	0.0	19,855	0.0313	0.0
FBNH	11 : MKT	22 : 6,500-34,999	0.089405	10,000	0.0500	0.0	2,883,259	0.0	285,190	0.0292	0.0
FBNH	11 : MKT	23 : 35,000-126,499	0.115195	0	0.0000	0.0	4,008,137	0.0	973,590	0.0472	0.0
FBNH	11 : MKT	24 : 126,500 & above	0.105880	0	0.0000	0.0	9,155,235	0.0	8,338,639	0.0419	0.0
FBNH	12 : MLO	21 : 0-6,499	0.061883	0	0.0000	0.0	2,750,171	5.4	15,902	0.0365	0.0
FBNH	12 : MLO	22 : 6,500-34,999	0.065073	0	0.0000	0.0	14,437,382	10.5	200,944	0.0417	238.8
FBNH	12 : MLO	23 : 35,000-126,499	0.069096	238,219	0.0462	0.0	42,669,479	14.1	921,537	0.0666	0.0
FBNH	12 : MLO	24 : 126,500 & above	0.092452	0	0.0000	0.0	351,621,296	41.7	81,280,152	0.0766	0.4
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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	FBNH	13 : ITQ	22 : 6,500-34,999	128	2,030,851	333,621	1,688,338	0	
NSE	NSE	201804	FBNH	13 : ITQ	23 : 35,000-126,499	102	7,046,805	1,807,134	5,042,094	0	
NSE	NSE	201804	FBNH	13 : ITQ	24 : 126,500 & above	74	41,608,652	15,448,568	25,629,484	0	
NSE	NSE	201804	FBNH	14 : ATQ	21 : 0-6,499	562	1,370,750	377,213	889,753	0	
NSE	NSE	201804	FBNH	14 : ATQ	22 : 6,500-34,999	538	8,913,190	2,492,915	5,940,808	0	
NSE	NSE	201804	FBNH	14 : ATQ	23 : 35,000-126,499	445	32,461,830	9,286,600	20,264,260	0	
NSE	NSE	201804	FBNH	14 : ATQ	24 : 126,500 & above	519	264,963,932	80,439,267	150,291,949	0	
NSE	NSE	201804	FBNH	15 : NTQ	21 : 0-6,499	221	614,762	279,716	231,035	0	
NSE	NSE	201804	FBNH	15 : NTQ	22 : 6,500-34,999	263	4,351,882	1,616,303	1,869,878	0	
NSE	NSE	201804	FBNH	15 : NTQ	23 : 35,000-126,499	317	22,654,224	12,122,613	7,267,279	0	
NSE	NSE	201804	FBNH	15 : NTQ	24 : 126,500 & above	384	175,440,238	66,407,263	66,530,882	0	
NSE	NSE	201804	FCMB	11 : MKT	21 : 0-6,499	140	199,431	0	199,431	0	
NSE	NSE	201804	FCMB	11 : MKT	22 : 6,500-34,999	50	791,144	0	791,144	0	
NSE	NSE	201804	FCMB	11 : MKT	23 : 35,000-126,499	35	2,236,902	0	2,236,902	0	
NSE	NSE	201804	FCMB	11 : MKT	24 : 126,500 & above	27	18,711,904	900,000	17,811,904	0	
NSE	NSE	201804	FCMB	12 : MLO	21 : 0-6,499	421	511,333	0	504,608	0	

#### Guidance:

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

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

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
FBNH	13 : ITQ	22 : 6,500-34,999	102,438	438,930	550,406	527,731	43,833	-0.0465
FBNH	13 : ITQ	23 : 35,000-126,499	515,346	1,428,873	1,067,458	1,738,941	191,476	-0.0566
FBNH	13 : ITQ	24 : 126,500 & above	7,861,290	6,420,654	3,317,142	3,052,594	1,613,764	-0.0495
FBNH	14 : ATQ	21 : 0-6,499	11,361	121,917	229,195	366,062	111,063	-0.0280
FBNH	14 : ATQ	22 : 6,500-34,999	262,391	936,396	1,654,012	2,155,240	623,661	-0.0081
FBNH	14 : ATQ	23 : 35,000-126,499	411,370	2,294,092	5,574,660	8,169,181	1,875,992	-0.0228
FBNH	14 : ATQ	24 : 126,500 & above	17,882,021	38,758,868	18,942,942	44,372,551	11,471,556	-0.0203
FBNH	15 : NTQ	21 : 0-6,499	-	2,097	35,835	122,044	39,994	-0.0154
FBNH	15 : NTQ	22 : 6,500-34,999	21,885	19,600	180,531	848,501	395,389	0.0134
FBNH	15 : NTQ	23 : 35,000-126,499	100,000	188,469	1,383,428	3,035,497	1,245,431	0.0205
FBNH	15 : NTQ	24 : 126,500 & above	19,682,175	7,360,722	5,132,664	20,093,202	4,169,991	-0.0001
FCMB	11 : MKT	21 : 0-6,499	199,431	-	-	-	-	0.0349
FCMB	11 : MKT	22 : 6,500-34,999	791,144	-	-	-	-	0.0545
FCMB	11 : MKT	23 : 35,000-126,499	2,236,902	-	-	-	-	0.0501
FCMB	11 : MKT	24 : 126,500 & above	17,811,904	-	-	-	-	0.0389
FCMB	12 : MLO	21 : 0-6,499	491,382	-	2,604	10,622	-	0.0297

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 2018

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
FBNH	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	0.042991		0	0.0000	0.0	197,517	0.0	1,914	0.0163	0.0
FCMB	11 : MKT	22 : 6,500-34,999	0.055396		0	0.0000	0.0	722,525	0.0	68,619	0.0152	0.0
FCMB	11 : MKT	23 : 35,000-126,499	0.044413		0	0.0000	0.0	1,742,852	0.0	494,050	0.0128	0.0
FCMB	11 : MKT	24 : 126,500 & above	0.066849		0	0.0000	0.0	9,436,676	0.0	8,375,228	0.0231	0.0
FCMB	12 : MLO	21 : 0-6,499	0.029899		0	0.0000	0.0	503,289	21.6	1,319	0.0096	0.0

*Guidance:*

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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	201804	FCMB	12 : MLO	22 : 6,500-34,999	171	3,037,981	40,794	2,990,896	0
NSE	NSE	201804	FCMB	12 : MLO	23 : 35,000-126,499	164	12,073,071	287,657	11,502,158	0
NSE	NSE	201804	FCMB	12 : MLO	24 : 126,500 & above	240	965,357,419	3,872,849	959,522,756	0
NSE	NSE	201804	FCMB	13 : ITQ	21 : 0-6,499	70	160,167	28,514	123,753	0
NSE	NSE	201804	FCMB	13 : ITQ	22 : 6,500-34,999	78	1,566,264	395,515	1,088,946	0
NSE	NSE	201804	FCMB	13 : ITQ	23 : 35,000-126,499	79	6,444,702	1,708,098	4,044,949	0
NSE	NSE	201804	FCMB	13 : ITQ	24 : 126,500 & above	93	34,306,818	14,020,920	15,420,793	0
NSE	NSE	201804	FCMB	14 : ATQ	21 : 0-6,499	80	217,494	41,096	148,209	0
NSE	NSE	201804	FCMB	14 : ATQ	22 : 6,500-34,999	70	1,309,365	306,889	859,476	0
NSE	NSE	201804	FCMB	14 : ATQ	23 : 35,000-126,499	99	7,417,299	1,557,553	4,265,169	0
NSE	NSE	201804	FCMB	14 : ATQ	24 : 126,500 & above	140	897,064,366	14,252,110	859,989,473	0
NSE	NSE	201804	FCMB	15 : NTQ	21 : 0-6,499	86	224,119	73,111	71,439	0
NSE	NSE	201804	FCMB	15 : NTQ	22 : 6,500-34,999	155	2,857,488	1,044,468	448,209	0
NSE	NSE	201804	FCMB	15 : NTQ	23 : 35,000-126,499	166	13,316,621	4,176,338	2,999,406	0
NSE	NSE	201804	FCMB	15 : NTQ	24 : 126,500 & above	322	164,372,140	63,540,899	48,031,362	0
NSE	NSE	201804	FIDELITYBK	11 : MKT	21 : 0-6,499	226	343,220	0	343,220	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
FCMB	12 : MLO	22 : 6,500-34,999	2,830,918	82,402	1,039	49,936	13,907	0.0268
FCMB	12 : MLO	23 : 35,000-126,499	10,359,188	465,311	111,139	478,170	85,566	0.0173
FCMB	12 : MLO	24 : 126,500 & above	945,608,684	9,534,146	1,376,128	2,586,513	417,285	-0.0151
FCMB	13 : ITQ	21 : 0-6,499	5,755	29,735	25,394	48,925	13,804	-0.0234
FCMB	13 : ITQ	22 : 6,500-34,999	15,000	61,012	292,563	469,397	192,901	-0.0274
FCMB	13 : ITQ	23 : 35,000-126,499	-	488,530	636,775	1,356,087	680,220	-0.0141
FCMB	13 : ITQ	24 : 126,500 & above	1,626,400	4,604,829	1,841,741	5,152,610	689,015	-0.0017
FCMB	14 : ATQ	21 : 0-6,499	-	9,891	24,032	54,905	27,368	-0.0097
FCMB	14 : ATQ	22 : 6,500-34,999	21,400	92,500	54,473	291,570	182,125	-0.0315
FCMB	14 : ATQ	23 : 35,000-126,499	27,500	210,531	609,969	1,987,944	358,692	-0.0306
FCMB	14 : ATQ	24 : 126,500 & above	502,287,382	338,429,832	3,926,460	10,176,540	2,792,452	0.0189
FCMB	15 : NTQ	21 : 0-6,499	-	5,050	4,250	25,461	14,826	-0.0710
FCMB	15 : NTQ	22 : 6,500-34,999	-	14,660	30,040	63,765	58,109	-0.0363
FCMB	15 : NTQ	23 : 35,000-126,499	-	146,239	250,000	1,227,099	213,753	-0.0573
FCMB	15 : NTQ	24 : 126,500 & above	545,000	2,614,625	9,846,908	15,474,260	8,825,094	-0.0429
FIDELITYBK	11 : MKT	21 : 0-6,499	343,220	-	-	-	-	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 Execution Quality Detail: April 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)
FCMB	12 : MLO	22 : 6,500-34,999	0.035047	0	0.0000	0.0	2,882,705	25.9	108,191	0.0170	1594.1
FCMB	12 : MLO	23 : 35,000-126,499	0.030365	0	0.0000	0.0	10,806,363	46.9	695,795	0.0121	39.7
FCMB	12 : MLO	24 : 126,500 & above	0.040003	0	0.0000	0.0	925,973,054	4.1	33,549,702	0.0174	30.0
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	0.030670	5,000	0.0400	0.0	329,220	0.0	9,000	0.0158	0.0

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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	201804	FIDELITYBK	11 : MKT	22 : 6,500-34,999	73	1,141,276	0	1,141,276	0	
NSE	NSE	201804	FIDELITYBK	11 : MKT	23 : 35,000-126,499	45	3,028,950	62,500	2,966,450	0	
NSE	NSE	201804	FIDELITYBK	11 : MKT	24 : 126,500 & above	31	19,495,277	477,707	19,017,570	0	
NSE	NSE	201804	FIDELITYBK	12 : MLO	21 : 0-6,499	371	812,122	3,700	808,422	0	
NSE	NSE	201804	FIDELITYBK	12 : MLO	22 : 6,500-34,999	334	5,595,305	68,754	5,456,380	0	
NSE	NSE	201804	FIDELITYBK	12 : MLO	23 : 35,000-126,499	303	23,175,844	795,239	22,282,005	0	
NSE	NSE	201804	FIDELITYBK	12 : MLO	24 : 126,500 & above	422	296,214,903	16,018,910	279,253,571	0	
NSE	NSE	201804	FIDELITYBK	13 : ITQ	21 : 0-6,499	89	261,248	50,310	205,938	0	
NSE	NSE	201804	FIDELITYBK	13 : ITQ	22 : 6,500-34,999	114	2,094,946	461,493	1,587,453	0	
NSE	NSE	201804	FIDELITYBK	13 : ITQ	23 : 35,000-126,499	127	9,156,840	2,902,813	5,761,993	0	
NSE	NSE	201804	FIDELITYBK	13 : ITQ	24 : 126,500 & above	114	49,330,507	11,151,847	31,104,125	0	
NSE	NSE	201804	FIDELITYBK	14 : ATQ	21 : 0-6,499	125	304,969	69,629	200,250	0	
NSE	NSE	201804	FIDELITYBK	14 : ATQ	22 : 6,500-34,999	167	2,797,101	669,602	1,767,231	0	
NSE	NSE	201804	FIDELITYBK	14 : ATQ	23 : 35,000-126,499	235	17,802,741	5,753,851	9,293,629	0	
NSE	NSE	201804	FIDELITYBK	14 : ATQ	24 : 126,500 & above	231	111,200,440	32,090,535	61,885,051	0	
NSE	NSE	201804	FIDELITYBK	15 : NTQ	21 : 0-6,499	120	330,882	146,360	93,126	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.

# NSE Market Execution Quality Report

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### Market Execution Quality Detail: April 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)
FIDELITYBK	11 : MKT	22 : 6,500-34,999	1,141,276	-	-	-	-	0.0366
FIDELITYBK	11 : MKT	23 : 35,000-126,499	2,966,450	-	-	-	-	0.0493
FIDELITYBK	11 : MKT	24 : 126,500 & above	19,017,570	-	-	-	-	0.0179
FIDELITYBK	12 : MLO	21 : 0-6,499	785,978	4,383	8,643	6,418	3,000	0.0180
FIDELITYBK	12 : MLO	22 : 6,500-34,999	5,165,468	74,786	119,165	72,906	23,310	0.0161
FIDELITYBK	12 : MLO	23 : 35,000-126,499	19,783,238	740,855	829,524	649,125	169,646	0.0115
FIDELITYBK	12 : MLO	24 : 126,500 & above	258,583,025	4,447,216	6,447,262	7,575,037	2,115,532	0.0340
FIDELITYBK	13 : ITQ	21 : 0-6,499	10,705	35,082	70,557	76,794	7,800	-0.0014
FIDELITYBK	13 : ITQ	22 : 6,500-34,999	53,800	266,656	400,309	760,868	51,820	-0.0121
FIDELITYBK	13 : ITQ	23 : 35,000-126,499	163,100	898,797	1,698,595	2,328,339	464,844	-0.0149
FIDELITYBK	13 : ITQ	24 : 126,500 & above	976,500	5,202,473	8,500,491	11,119,126	1,414,061	-0.0193
FIDELITYBK	14 : ATQ	21 : 0-6,499	5,069	14,203	60,243	83,718	24,874	-0.0059
FIDELITYBK	14 : ATQ	22 : 6,500-34,999	66,930	161,908	345,582	700,303	277,583	-0.0049
FIDELITYBK	14 : ATQ	23 : 35,000-126,499	152,102	1,011,112	1,594,333	4,355,440	1,280,757	-0.0137
FIDELITYBK	14 : ATQ	24 : 126,500 & above	20,186,730	7,746,543	7,620,427	14,441,887	4,402,402	-0.0341
FIDELITYBK	15 : NTQ	21 : 0-6,499	-	5,000	15,690	23,686	16,356	-0.0301

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
FIDELITYBK	11 : MKT	22 : 6,500-34,999	0.037851		0	0.0000	0.0	1,004,276	0.0	137,000	0.0131	0.0
FIDELITYBK	11 : MKT	23 : 35,000-126,499	0.050366		0	0.0000	0.0	2,301,750	0.0	664,700	0.0360	0.0
FIDELITYBK	11 : MKT	24 : 126,500 & above	0.024318		0	0.0000	0.0	13,132,020	0.0	5,885,550	0.0092	0.0
FIDELITYBK	12 : MLO	21 : 0-6,499	0.023297		0	0.0000	0.0	806,354	18.9	2,068	0.0086	0.0
FIDELITYBK	12 : MLO	22 : 6,500-34,999	0.021903	11,600	0	0.0100	0.0	5,315,580	25.3	129,200	0.0120	0.0
FIDELITYBK	12 : MLO	23 : 35,000-126,499	0.023185		0	0.0000	0.0	21,091,194	73.1	1,190,811	0.0129	12.1
FIDELITYBK	12 : MLO	24 : 126,500 & above	0.044857		0	0.0000	0.0	156,348,528	87.9	122,905,043	0.0211	1.0
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.

# NSE Market Execution Quality Report

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### Market Execution Quality Detail: April 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	201804	FIDELITYBK	15 : NTQ	22 : 6,500-34,999	211	4,071,597	1,354,622	1,207,557	0
NSE	NSE	201804	FIDELITYBK	15 : NTQ	23 : 35,000-126,499	335	24,687,525	9,448,791	4,939,205	0
NSE	NSE	201804	FIDELITYBK	15 : NTQ	24 : 126,500 & above	558	339,538,974	112,723,189	77,634,229	0
NSE	NSE	201804	FIDSON	11 : MKT	21 : 0-6,499	18	29,158	0	29,158	0
NSE	NSE	201804	FIDSON	11 : MKT	22 : 6,500-34,999	9	153,505	0	153,505	0
NSE	NSE	201804	FIDSON	11 : MKT	23 : 35,000-126,499	4	267,250	0	267,250	0
NSE	NSE	201804	FIDSON	12 : MLO	21 : 0-6,499	55	74,542	0	73,122	0
NSE	NSE	201804	FIDSON	12 : MLO	22 : 6,500-34,999	23	370,627	0	370,627	0
NSE	NSE	201804	FIDSON	12 : MLO	23 : 35,000-126,499	17	1,042,681	67,275	964,761	0
NSE	NSE	201804	FIDSON	12 : MLO	24 : 126,500 & above	22	9,958,290	821,705	8,821,006	0
NSE	NSE	201804	FIDSON	13 : ITQ	21 : 0-6,499	13	15,964	450	9,120	0
NSE	NSE	201804	FIDSON	13 : ITQ	22 : 6,500-34,999	18	340,811	103,885	166,176	0
NSE	NSE	201804	FIDSON	13 : ITQ	23 : 35,000-126,499	14	916,914	401,234	203,752	0
NSE	NSE	201804	FIDSON	13 : ITQ	24 : 126,500 & above	7	2,531,992	750,000	500,200	0
NSE	NSE	201804	FIDSON	14 : ATQ	21 : 0-6,499	11	18,700	6,900	11,200	0
NSE	NSE	201804	FIDSON	14 : ATQ	22 : 6,500-34,999	7	105,505	63,505	10,065	0

#### Guidance:

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

# NSE Market Execution Quality Report

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### Market Execution Quality Detail: April 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)
FIDELITYBK	15 : NTQ	22 : 6,500-34,999	-	7,000	200,815	490,934	261,728	-0.0178
FIDELITYBK	15 : NTQ	23 : 35,000-126,499	-	56,500	262,154	1,539,476	1,510,845	-0.0262
FIDELITYBK	15 : NTQ	24 : 126,500 & above	5,383,665	35,879,997	6,148,884	11,959,019	5,578,585	-0.0582
FIDSON	11 : MKT	21 : 0-6,499	29,158	-	-	-	-	0.2215
FIDSON	11 : MKT	22 : 6,500-34,999	153,505	-	-	-	-	0.2590
FIDSON	11 : MKT	23 : 35,000-126,499	267,250	-	-	-	-	0.2090
FIDSON	12 : MLO	21 : 0-6,499	64,572	1,000	-	7,100	450	0.1556
FIDSON	12 : MLO	22 : 6,500-34,999	296,802	-	-	26,350	9,000	0.1916
FIDSON	12 : MLO	23 : 35,000-126,499	828,228	-	35,453	65,000	36,080	0.1534
FIDSON	12 : MLO	24 : 126,500 & above	8,621,005	-	50,001	150,000	-	0.1630
FIDSON	13 : ITQ	21 : 0-6,499	-	-	1,600	947	2,753	-0.1839
FIDSON	13 : ITQ	22 : 6,500-34,999	-	-	69,750	14,491	11,935	-0.2282
FIDSON	13 : ITQ	23 : 35,000-126,499	1,000	-	100	169,000	-	-0.2000
FIDSON	13 : ITQ	24 : 126,500 & above	-	-	250,000	200	-	-0.0951
FIDSON	14 : ATQ	21 : 0-6,499	-	6,500	-	4,000	700	-0.2378
FIDSON	14 : ATQ	22 : 6,500-34,999	-	-	-	10,000	-	-0.2303

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
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	0.223474		0	0.0000	0.0	29,158	0.0	0	0.0000	0.0
FIDSON	11 : MKT	22 : 6,500-34,999	0.220848		0	0.0000	0.0	118,505	0.0	35,000	0.0557	0.0
FIDSON	11 : MKT	23 : 35,000-126,499	0.283919		0	0.0000	0.0	149,900	0.0	117,350	0.0241	0.0
FIDSON	12 : MLO	21 : 0-6,499	0.151085		0	0.0000	0.0	73,122	136.3	0	0.0000	0.0
FIDSON	12 : MLO	22 : 6,500-34,999	0.135011		0	0.0000	0.0	351,127	888.7	19,500	0.0308	0.0
FIDSON	12 : MLO	23 : 35,000-126,499	0.156986		0	0.0000	0.0	914,761	140.6	50,000	0.1683	0.0
FIDSON	12 : MLO	24 : 126,500 & above	0.195736		0	0.0000	0.0	7,159,588	26.7	1,661,418	0.1504	0.0
FIDSON	13 : ITQ	21 : 0-6,499										
FIDSON	13 : ITQ	22 : 6,500-34,999										
FIDSON	13 : ITQ	23 : 35,000-126,499										
FIDSON	13 : ITQ	24 : 126,500 & above										
FIDSON	14 : ATQ	21 : 0-6,499										
FIDSON	14 : ATQ	22 : 6,500-34,999										

**Guidance:**

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

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## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	FIDSON	14 : ATQ	23 : 35,000-126,499	4	193,440	170,000	3,273	0	
NSE	NSE	201804	FIDSON	14 : ATQ	24 : 126,500 & above	5	1,795,000	245,000	516,000	0	
NSE	NSE	201804	FIDSON	15 : NTQ	21 : 0-6,499	8	5,560	1,600	1,500	0	
NSE	NSE	201804	FIDSON	15 : NTQ	22 : 6,500-34,999	10	152,420	62,420	10,000	0	
NSE	NSE	201804	FIDSON	15 : NTQ	23 : 35,000-126,499	8	560,000	50,000	160,100	0	
NSE	NSE	201804	FIDSON	15 : NTQ	24 : 126,500 & above	5	3,286,935	150,000	0	0	
NSE	NSE	201804	FIRSTALUM	11 : MKT	21 : 0-6,499	5	1,850	0	1,850	0	
NSE	NSE	201804	FIRSTALUM	11 : MKT	22 : 6,500-34,999	2	20,000	0	20,000	0	
NSE	NSE	201804	FIRSTALUM	11 : MKT	23 : 35,000-126,499	2	200,000	0	200,000	0	
NSE	NSE	201804	FIRSTALUM	12 : MLO	21 : 0-6,499	4	1,800	0	1,800	0	
NSE	NSE	201804	FIRSTALUM	12 : MLO	22 : 6,500-34,999	3	43,450	0	43,450	0	
NSE	NSE	201804	FIRSTALUM	12 : MLO	23 : 35,000-126,499	4	339,800	0	224,998	0	
NSE	NSE	201804	FIRSTALUM	12 : MLO	24 : 126,500 & above	2	337,502	0	337,502	0	
NSE	NSE	201804	FIRSTALUM	15 : NTQ	23 : 35,000-126,499	1	125,000	0	0	0	
NSE	NSE	201804	FLOURMILL	11 : MKT	21 : 0-6,499	140	204,218	0	204,218	0	
NSE	NSE	201804	FLOURMILL	11 : MKT	22 : 6,500-34,999	24	367,990	11,000	356,990	0	

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
FIDSON	14 : ATQ	23 : 35,000-126,499	-	-	-	3,273	-	-0.2400
FIDSON	14 : ATQ	24 : 126,500 & above	-	-	16,000	500,000	-	0.0019
FIDSON	15 : NTQ	21 : 0-6,499	-	-	-	-	1,500	-0.1900
FIDSON	15 : NTQ	22 : 6,500-34,999	-	-	-	10,000	-	-0.1300
FIDSON	15 : NTQ	23 : 35,000-126,499	-	100,000	-	-	-	-0.3250
FIDSON	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
FIRSTALUM	11 : MKT	21 : 0-6,499	1,850	-	-	-	-	0.0000
FIRSTALUM	11 : MKT	22 : 6,500-34,999	20,000	-	-	-	-	0.0000
FIRSTALUM	11 : MKT	23 : 35,000-126,499	200,000	-	-	-	-	0.0058
FIRSTALUM	12 : MLO	21 : 0-6,499	1,800	-	-	-	-	0.0000
FIRSTALUM	12 : MLO	22 : 6,500-34,999	43,450	-	-	-	-	0.0000
FIRSTALUM	12 : MLO	23 : 35,000-126,499	207,000	-	-	-	-	0.0016
FIRSTALUM	12 : MLO	24 : 126,500 & above	145,000	-	-	-	100,500	0.0228
FIRSTALUM	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
FLOURMILL	11 : MKT	21 : 0-6,499	204,218	-	-	-	-	0.7353
FLOURMILL	11 : MKT	22 : 6,500-34,999	356,990	-	-	-	-	0.6061

*Guidance:*

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	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	0.000000	0	0.0000	0.0	1,850	0.0	0	0.0000	0.0
FIRSTALUM	11 : MKT	22 : 6,500-34,999	0.000000	0	0.0000	0.0	20,000	0.0	0	0.0000	0.0
FIRSTALUM	11 : MKT	23 : 35,000-126,499	0.005840	0	0.0000	0.0	100,000	0.0	100,000	0.0050	0.0
FIRSTALUM	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	1,800	0.0	0	0.0000	0.0
FIRSTALUM	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	43,450	0.0	0	0.0000	0.0
FIRSTALUM	12 : MLO	23 : 35,000-126,499	0.001599	0	0.0000	0.0	207,000	0.0	17,998	0.0100	12276.5
FIRSTALUM	12 : MLO	24 : 126,500 & above	0.022814	0	0.0000	0.0	145,000	0.0	192,502	0.0200	5036.5
FIRSTALUM	15 : NTQ	23 : 35,000-126,499									
FLOURMILL	11 : MKT	21 : 0-6,499	0.768739	0	0.0000	0.0	144,774	0.0	59,444	0.2070	0.0
FLOURMILL	11 : MKT	22 : 6,500-34,999	0.707910	0	0.0000	0.0	241,819	0.0	115,171	0.1820	0.0

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: April 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	201804	FLOURMILL	11 : MKT	23 : 35,000-126,499	11	732,380	0	732,380	0	
NSE	NSE	201804	FLOURMILL	11 : MKT	24 : 126,500 & above	1	500,000	0	500,000	0	
NSE	NSE	201804	FLOURMILL	12 : MLO	21 : 0-6,499	427	683,006	26,401	623,809	0	
NSE	NSE	201804	FLOURMILL	12 : MLO	22 : 6,500-34,999	186	2,972,876	149,070	2,350,533	0	
NSE	NSE	201804	FLOURMILL	12 : MLO	23 : 35,000-126,499	86	5,640,287	358,365	4,872,081	0	
NSE	NSE	201804	FLOURMILL	12 : MLO	24 : 126,500 & above	78	55,379,602	3,127,141	50,948,461	0	
NSE	NSE	201804	FLOURMILL	13 : ITQ	21 : 0-6,499	224	484,941	129,601	298,910	0	
NSE	NSE	201804	FLOURMILL	13 : ITQ	22 : 6,500-34,999	127	2,119,294	692,415	904,153	0	
NSE	NSE	201804	FLOURMILL	13 : ITQ	23 : 35,000-126,499	52	3,034,415	1,297,224	1,128,572	0	
NSE	NSE	201804	FLOURMILL	13 : ITQ	24 : 126,500 & above	11	14,579,551	971,206	13,407,447	0	
NSE	NSE	201804	FLOURMILL	14 : ATQ	21 : 0-6,499	165	326,279	113,024	158,532	0	
NSE	NSE	201804	FLOURMILL	14 : ATQ	22 : 6,500-34,999	113	1,820,340	736,974	406,797	0	
NSE	NSE	201804	FLOURMILL	14 : ATQ	23 : 35,000-126,499	40	2,302,246	1,007,136	890,028	0	
NSE	NSE	201804	FLOURMILL	14 : ATQ	24 : 126,500 & above	16	5,186,492	1,594,000	2,170,325	0	
NSE	NSE	201804	FLOURMILL	15 : NTQ	21 : 0-6,499	79	185,417	63,952	54,510	0	
NSE	NSE	201804	FLOURMILL	15 : NTQ	22 : 6,500-34,999	63	1,068,009	396,025	234,152	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
FLOURMILL	11 : MKT	23 : 35,000-126,499	732,380	-	-	-	-	0.1553	
FLOURMILL	11 : MKT	24 : 126,500 & above	500,000	-	-	-	-	1.3999	
FLOURMILL	12 : MLO	21 : 0-6,499	589,242	17,265	3,752	12,470	80	0.3723	
FLOURMILL	12 : MLO	22 : 6,500-34,999	2,220,733	22,797	37,599	33,293	9,736	0.2649	
FLOURMILL	12 : MLO	23 : 35,000-126,499	4,478,867	239,782	53,113	10,959	5,725	0.2048	
FLOURMILL	12 : MLO	24 : 126,500 & above	50,330,647	493,238	25,528	99,048	-	-0.1843	
FLOURMILL	13 : ITQ	21 : 0-6,499	6,945	24,506	93,904	137,619	28,617	-0.2841	
FLOURMILL	13 : ITQ	22 : 6,500-34,999	61,653	125,265	232,893	272,638	137,081	-0.2104	
FLOURMILL	13 : ITQ	23 : 35,000-126,499	82,000	228,839	200,886	451,775	98,522	-0.5112	
FLOURMILL	13 : ITQ	24 : 126,500 & above	12,544,590	-	670	267,606	560,520	-0.0136	
FLOURMILL	14 : ATQ	21 : 0-6,499	-	22,433	21,138	51,254	26,858	-0.2337	
FLOURMILL	14 : ATQ	22 : 6,500-34,999	1,090	38,208	101,121	105,827	69,140	-0.2647	
FLOURMILL	14 : ATQ	23 : 35,000-126,499	95,000	113,741	192,718	289,642	113,367	-0.1787	
FLOURMILL	14 : ATQ	24 : 126,500 & above	-	249,769	343,300	976,070	101,186	-0.5215	
FLOURMILL	15 : NTQ	21 : 0-6,499	-	5,160	2,800	19,841	20,500	-0.2427	
FLOURMILL	15 : NTQ	22 : 6,500-34,999	-	10,000	57,700	38,772	42,448	-0.1929	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
FLOURMILL	11 : MKT	23 : 35,000-126,499	0.440426		0	0.0000	0.0	516,750	0.0	215,630	0.0988	0.0
FLOURMILL	11 : MKT	24 : 126,500 & above	0.749920		0	0.0000	0.0	0	0.0	500,000	0.0500	0.0
FLOURMILL	12 : MLO	21 : 0-6,499	0.500135		0	0.0000	0.0	561,357	25.4	62,452	0.0633	0.0
FLOURMILL	12 : MLO	22 : 6,500-34,999	0.498273		0	0.0000	0.0	1,927,911	88.9	422,622	0.1027	1.0
FLOURMILL	12 : MLO	23 : 35,000-126,499	0.493711		0	0.0000	0.0	3,808,506	10.4	1,063,575	0.1420	363.4
FLOURMILL	12 : MLO	24 : 126,500 & above	1.282664		0	0.0000	0.0	14,966,577	3.1	35,981,884	0.4108	0.1
FLOURMILL	13 : ITQ	21 : 0-6,499										
FLOURMILL	13 : ITQ	22 : 6,500-34,999										
FLOURMILL	13 : ITQ	23 : 35,000-126,499										
FLOURMILL	13 : ITQ	24 : 126,500 & above										
FLOURMILL	14 : ATQ	21 : 0-6,499										
FLOURMILL	14 : ATQ	22 : 6,500-34,999										
FLOURMILL	14 : ATQ	23 : 35,000-126,499										
FLOURMILL	14 : ATQ	24 : 126,500 & above										
FLOURMILL	15 : NTQ	21 : 0-6,499										
FLOURMILL	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: April 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	201804	FLOURMILL	15 : NTQ	23 : 35,000-126,499	27	1,773,512	721,244	520,757	0
NSE	NSE	201804	FLOURMILL	15 : NTQ	24 : 126,500 & above	4	950,000	630,000	300,000	0
NSE	NSE	201804	FO	11 : MKT	21 : 0-6,499	150	147,785	5,600	142,185	0
NSE	NSE	201804	FO	11 : MKT	22 : 6,500-34,999	16	233,513	34,000	199,513	0
NSE	NSE	201804	FO	11 : MKT	23 : 35,000-126,499	3	189,193	0	189,193	0
NSE	NSE	201804	FO	11 : MKT	24 : 126,500 & above	3	4,250,000	2,000,000	2,250,000	0
NSE	NSE	201804	FO	12 : MLO	21 : 0-6,499	647	1,052,447	44,427	973,627	0
NSE	NSE	201804	FO	12 : MLO	22 : 6,500-34,999	268	3,966,484	295,787	3,503,405	0
NSE	NSE	201804	FO	12 : MLO	23 : 35,000-126,499	127	8,226,541	981,280	6,312,144	0
NSE	NSE	201804	FO	12 : MLO	24 : 126,500 & above	59	23,557,501	2,985,152	15,459,797	0
NSE	NSE	201804	FO	13 : ITQ	21 : 0-6,499	262	505,533	202,515	248,745	0
NSE	NSE	201804	FO	13 : ITQ	22 : 6,500-34,999	89	1,291,055	607,831	507,935	0
NSE	NSE	201804	FO	13 : ITQ	23 : 35,000-126,499	39	2,350,306	1,140,760	852,558	0
NSE	NSE	201804	FO	13 : ITQ	24 : 126,500 & above	3	700,000	200,000	62,552	0
NSE	NSE	201804	FO	14 : ATQ	21 : 0-6,499	199	332,308	121,525	153,389	0
NSE	NSE	201804	FO	14 : ATQ	22 : 6,500-34,999	82	1,277,225	422,934	578,746	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 Execution Quality Detail: April 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)
FLOURMILL	15 : NTQ	23 : 35,000-126,499	-	65,000	18,888	341,431	95,438	0.0262
FLOURMILL	15 : NTQ	24 : 126,500 & above	300,000	-	-	-	-	-1.1000
FO	11 : MKT	21 : 0-6,499	142,185	-	-	-	-	0.7052
FO	11 : MKT	22 : 6,500-34,999	199,513	-	-	-	-	1.1378
FO	11 : MKT	23 : 35,000-126,499	189,193	-	-	-	-	0.9633
FO	11 : MKT	24 : 126,500 & above	2,250,000	-	-	-	-	-5.4962
FO	12 : MLO	21 : 0-6,499	773,380	10,511	19,566	100,617	17,842	0.1391
FO	12 : MLO	22 : 6,500-34,999	2,421,054	104,960	114,934	479,301	162,783	0.3384
FO	12 : MLO	23 : 35,000-126,499	4,040,316	210,401	279,421	1,301,704	297,556	0.6377
FO	12 : MLO	24 : 126,500 & above	9,480,192	501,068	259,042	1,084,593	1,318,564	0.9976
FO	13 : ITQ	21 : 0-6,499	4,735	25,221	39,303	124,288	21,804	-0.7803
FO	13 : ITQ	22 : 6,500-34,999	100	52,005	94,053	229,560	80,135	-0.4142
FO	13 : ITQ	23 : 35,000-126,499	12,866	70,300	224,682	296,806	92,532	-0.9047
FO	13 : ITQ	24 : 126,500 & above	-	61,552	1,000	-	-	-2.1984
FO	14 : ATQ	21 : 0-6,499	2,210	18,748	27,194	64,009	34,587	-0.3766
FO	14 : ATQ	22 : 6,500-34,999	19,150	13,150	81,150	362,709	29,689	-0.6050

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
FLOURMILL	15 : NTQ	23 : 35,000-126,499										
FLOURMILL	15 : NTQ	24 : 126,500 & above										
FO	11 : MKT	21 : 0-6,499	0.936103		0	0.0000	0.0	129,019	0.0	13,166	0.1908	0.0
FO	11 : MKT	22 : 6,500-34,999	1.445369		0	0.0000	0.0	57,520	0.0	141,993	0.5334	0.0
FO	11 : MKT	23 : 35,000-126,499	1.624453		0	0.0000	0.0	100,112	0.0	89,081	1.0856	0.0
FO	11 : MKT	24 : 126,500 & above	1.803804		0	0.0000	0.0	250,000	0.0	2,000,000	1.0146	0.0
FO	12 : MLO	21 : 0-6,499	0.532225		0	0.0000	0.0	899,224	492.8	74,403	0.1556	483.5
FO	12 : MLO	22 : 6,500-34,999	0.635303		0	0.0000	0.0	2,890,909	658.6	612,496	0.1847	591.7
FO	12 : MLO	23 : 35,000-126,499	0.809186		0	0.0000	0.0	4,345,562	588.7	1,966,582	0.3138	430.1
FO	12 : MLO	24 : 126,500 & above	0.719696		0	0.0000	0.0	8,326,099	2411.5	7,133,698	0.3149	398.5
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										

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	FO	14 : ATQ	23 : 35,000-126,499	31	1,842,759	560,737	1,047,460	0	
NSE	NSE	201804	FO	14 : ATQ	24 : 126,500 & above	7	1,552,577	305,000	897,577	0	
NSE	NSE	201804	FO	15 : NTQ	21 : 0-6,499	109	238,679	87,238	74,234	0	
NSE	NSE	201804	FO	15 : NTQ	22 : 6,500-34,999	42	739,350	476,231	138,119	0	
NSE	NSE	201804	FO	15 : NTQ	23 : 35,000-126,499	14	760,087	334,706	240,000	0	
NSE	NSE	201804	FO	15 : NTQ	24 : 126,500 & above	3	550,000	273,000	77,000	0	
NSE	NSE	201804	FORTISMFB	12 : MLO	21 : 0-6,499	1	666	0	666	0	
NSE	NSE	201804	FTNCOCOA	11 : MKT	21 : 0-6,499	15	4,820	0	4,820	0	
NSE	NSE	201804	FTNCOCOA	11 : MKT	22 : 6,500-34,999	5	84,000	0	84,000	0	
NSE	NSE	201804	FTNCOCOA	12 : MLO	21 : 0-6,499	9	22,450	0	22,450	0	
NSE	NSE	201804	FTNCOCOA	12 : MLO	22 : 6,500-34,999	9	204,040	0	204,040	0	
NSE	NSE	201804	FTNCOCOA	12 : MLO	23 : 35,000-126,499	12	941,888	0	941,888	0	
NSE	NSE	201804	FTNCOCOA	12 : MLO	24 : 126,500 & above	22	12,567,320	0	12,567,320	0	
NSE	NSE	201804	GLAXOSMITH	11 : MKT	21 : 0-6,499	136	176,220	0	176,220	0	
NSE	NSE	201804	GLAXOSMITH	11 : MKT	22 : 6,500-34,999	32	503,564	13,000	490,564	0	
NSE	NSE	201804	GLAXOSMITH	11 : MKT	23 : 35,000-126,499	2	105,604	0	105,604	0	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
FO	14 : ATQ	23 : 35,000-126,499	-	37,005	509,303	248,093	211,700	-1.1068
FO	14 : ATQ	24 : 126,500 & above	300,000	-	31,300	566,277	-	-0.4793
FO	15 : NTQ	21 : 0-6,499	-	6,700	800	25,112	14,350	-0.4555
FO	15 : NTQ	22 : 6,500-34,999	-	450	26,314	24,718	49,623	-0.9527
FO	15 : NTQ	23 : 35,000-126,499	-	-	-	130,000	110,000	-1.1271
FO	15 : NTQ	24 : 126,500 & above	-	77,000	-	-	-	-4.3500
FORTISMFB	12 : MLO	21 : 0-6,499	666	-	-	-	-	0.0000
FTNCOCOA	11 : MKT	21 : 0-6,499	4,820	-	-	-	-	0.0000
FTNCOCOA	11 : MKT	22 : 6,500-34,999	84,000	-	-	-	-	0.0000
FTNCOCOA	12 : MLO	21 : 0-6,499	22,450	-	-	-	-	0.0000
FTNCOCOA	12 : MLO	22 : 6,500-34,999	204,040	-	-	-	-	0.0000
FTNCOCOA	12 : MLO	23 : 35,000-126,499	941,888	-	-	-	-	0.0000
FTNCOCOA	12 : MLO	24 : 126,500 & above	12,567,320	-	-	-	-	0.0000
GLAXOSMITH	11 : MKT	21 : 0-6,499	176,220	-	-	-	-	0.5913
GLAXOSMITH	11 : MKT	22 : 6,500-34,999	490,564	-	-	-	-	0.0926
GLAXOSMITH	11 : MKT	23 : 35,000-126,499	105,604	-	-	-	-	0.1204

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: April 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)
FO	14 : ATQ	23 : 35,000-126,499									
FO	14 : ATQ	24 : 126,500 & above									
FO	15 : NTQ	21 : 0-6,499									
FO	15 : NTQ	22 : 6,500-34,999									
FO	15 : NTQ	23 : 35,000-126,499									
FO	15 : NTQ	24 : 126,500 & above									
FORTISMFB	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	666	0.0	0	0.0000	0.0
FTNCOCOA	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	4,820	0.0	0	0.0000	0.0
FTNCOCOA	11 : MKT	22 : 6,500-34,999	0.000000	0	0.0000	0.0	84,000	0.0	0	0.0000	0.0
FTNCOCOA	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	22,450	0.0	0	0.0000	0.0
FTNCOCOA	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	204,040	0.0	0	0.0000	0.0
FTNCOCOA	12 : MLO	23 : 35,000-126,499	0.000000	0	0.0000	0.0	941,888	0.0	0	0.0000	0.0
FTNCOCOA	12 : MLO	24 : 126,500 & above	0.000000	0	0.0000	0.0	12,567,320	0.0	0	0.0000	0.0
GLAXOSMITH	11 : MKT	21 : 0-6,499	0.590802	0	0.0000	0.0	136,719	0.0	39,501	0.3407	0.0
GLAXOSMITH	11 : MKT	22 : 6,500-34,999	0.617499	0	0.0000	0.0	365,383	0.0	125,181	0.4451	0.0
GLAXOSMITH	11 : MKT	23 : 35,000-126,499	0.222165	0	0.0000	0.0	105,604	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	201804	GLAXOSMITH	12 : MLO	21 : 0-6,499	545	1,076,447	29,614	1,009,396	0
NSE	NSE	201804	GLAXOSMITH	12 : MLO	22 : 6,500-34,999	251	4,322,065	329,892	3,708,805	0
NSE	NSE	201804	GLAXOSMITH	12 : MLO	23 : 35,000-126,499	139	9,015,301	794,574	7,812,756	0
NSE	NSE	201804	GLAXOSMITH	12 : MLO	24 : 126,500 & above	38	12,180,803	254,701	6,045,314	0
NSE	NSE	201804	GLAXOSMITH	13 : ITQ	21 : 0-6,499	178	353,709	170,706	159,492	0
NSE	NSE	201804	GLAXOSMITH	13 : ITQ	22 : 6,500-34,999	117	2,024,217	1,014,294	744,263	0
NSE	NSE	201804	GLAXOSMITH	13 : ITQ	23 : 35,000-126,499	53	3,470,685	1,805,035	1,331,312	0
NSE	NSE	201804	GLAXOSMITH	13 : ITQ	24 : 126,500 & above	3	800,000	650,000	150,000	0
NSE	NSE	201804	GLAXOSMITH	14 : ATQ	21 : 0-6,499	217	485,152	177,949	226,355	0
NSE	NSE	201804	GLAXOSMITH	14 : ATQ	22 : 6,500-34,999	132	2,217,669	831,869	979,660	0
NSE	NSE	201804	GLAXOSMITH	14 : ATQ	23 : 35,000-126,499	57	3,719,255	1,538,957	1,191,052	0
NSE	NSE	201804	GLAXOSMITH	14 : ATQ	24 : 126,500 & above	16	5,728,315	1,819,945	159,464	0
NSE	NSE	201804	GLAXOSMITH	15 : NTQ	21 : 0-6,499	83	173,235	97,474	20,920	0
NSE	NSE	201804	GLAXOSMITH	15 : NTQ	22 : 6,500-34,999	65	1,195,756	696,922	231,988	0
NSE	NSE	201804	GLAXOSMITH	15 : NTQ	23 : 35,000-126,499	27	1,823,843	980,891	332,852	0
NSE	NSE	201804	GLAXOSMITH	15 : NTQ	24 : 126,500 & above	13	3,373,659	926,060	372,599	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
GLAXOSMITH	12 : MLO	21 : 0-6,499	942,976	13,478	15,560	27,968	4,600	0.2616
GLAXOSMITH	12 : MLO	22 : 6,500-34,999	3,385,513	37,813	156,313	82,098	39,120	0.1801
GLAXOSMITH	12 : MLO	23 : 35,000-126,499	6,760,404	250,764	247,285	361,053	33,479	0.1432
GLAXOSMITH	12 : MLO	24 : 126,500 & above	4,645,842	369,406	11,378	357,290	112,748	0.3067
GLAXOSMITH	13 : ITQ	21 : 0-6,499	1,100	17,656	32,681	83,456	17,046	-0.3425
GLAXOSMITH	13 : ITQ	22 : 6,500-34,999	55,306	138,819	116,255	319,478	98,528	-0.6275
GLAXOSMITH	13 : ITQ	23 : 35,000-126,499	-	170,610	247,862	624,981	109,324	-0.1106
GLAXOSMITH	13 : ITQ	24 : 126,500 & above	-	300	-	149,700	-	-0.7499
GLAXOSMITH	14 : ATQ	21 : 0-6,499	-	15,868	47,320	105,103	48,303	-0.4240
GLAXOSMITH	14 : ATQ	22 : 6,500-34,999	40,000	94,670	249,706	394,170	111,114	-0.4483
GLAXOSMITH	14 : ATQ	23 : 35,000-126,499	-	232,750	206,078	428,599	307,044	-0.3599
GLAXOSMITH	14 : ATQ	24 : 126,500 & above	-	-	-	158,370	-	-1.8377
GLAXOSMITH	15 : NTQ	21 : 0-6,499	1,000	5,000	5,150	9,260	130	-0.4346
GLAXOSMITH	15 : NTQ	22 : 6,500-34,999	-	-	55,287	32,701	107,000	-0.7195
GLAXOSMITH	15 : NTQ	23 : 35,000-126,499	-	-	114,352	88,500	130,000	-0.6543
GLAXOSMITH	15 : NTQ	24 : 126,500 & above	-	-	220,000	-	152,599	-0.5790

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
GLAXOSMITH	12 : MLO	21 : 0-6,499	0.330453		1	0.0500	0.0	972,263	71.4	37,132	0.2555	105.1
GLAXOSMITH	12 : MLO	22 : 6,500-34,999	0.474860		0	0.0000	0.0	3,323,252	72.1	385,553	0.1004	5.1
GLAXOSMITH	12 : MLO	23 : 35,000-126,499	0.433846		0	0.0000	0.0	6,178,958	221.1	1,633,798	0.1646	19.1
GLAXOSMITH	12 : MLO	24 : 126,500 & above	1.000465		0	0.0000	0.0	2,950,253	541.2	3,095,061	0.3570	793.5
GLAXOSMITH	13 : ITQ	21 : 0-6,499										
GLAXOSMITH	13 : ITQ	22 : 6,500-34,999										
GLAXOSMITH	13 : ITQ	23 : 35,000-126,499										
GLAXOSMITH	13 : ITQ	24 : 126,500 & above										
GLAXOSMITH	14 : ATQ	21 : 0-6,499										
GLAXOSMITH	14 : ATQ	22 : 6,500-34,999										
GLAXOSMITH	14 : ATQ	23 : 35,000-126,499										
GLAXOSMITH	14 : ATQ	24 : 126,500 & above										
GLAXOSMITH	15 : NTQ	21 : 0-6,499										
GLAXOSMITH	15 : NTQ	22 : 6,500-34,999										
GLAXOSMITH	15 : NTQ	23 : 35,000-126,499										
GLAXOSMITH	15 : NTQ	24 : 126,500 & above										

*Guidance:*

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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	201804	GOLDBREW	11 : MKT	21 : 0-6,499	4	1,030	0	1,030	0	
NSE	NSE	201804	GOLDBREW	12 : MLO	21 : 0-6,499	2	550	0	550	0	
NSE	NSE	201804	GUARANTY	11 : MKT	21 : 0-6,499	331	498,085	0	498,085	0	
NSE	NSE	201804	GUARANTY	11 : MKT	22 : 6,500-34,999	88	1,265,646	0	1,265,646	0	
NSE	NSE	201804	GUARANTY	11 : MKT	23 : 35,000-126,499	27	1,776,096	0	1,776,096	0	
NSE	NSE	201804	GUARANTY	11 : MKT	24 : 126,500 & above	14	3,012,749	0	3,012,749	0	
NSE	NSE	201804	GUARANTY	12 : MLO	21 : 0-6,499	960	1,737,192	15,687	1,720,485	0	
NSE	NSE	201804	GUARANTY	12 : MLO	22 : 6,500-34,999	374	6,071,592	180,693	5,843,378	0	
NSE	NSE	201804	GUARANTY	12 : MLO	23 : 35,000-126,499	300	21,844,518	1,822,854	20,021,664	0	
NSE	NSE	201804	GUARANTY	12 : MLO	24 : 126,500 & above	262	383,099,054	13,239,042	367,925,751	0	
NSE	NSE	201804	GUARANTY	13 : ITQ	21 : 0-6,499	233	445,744	135,439	302,549	0	
NSE	NSE	201804	GUARANTY	13 : ITQ	22 : 6,500-34,999	147	2,447,415	1,038,908	1,271,996	0	
NSE	NSE	201804	GUARANTY	13 : ITQ	23 : 35,000-126,499	117	8,398,860	3,946,294	4,075,477	0	
NSE	NSE	201804	GUARANTY	13 : ITQ	24 : 126,500 & above	63	61,762,936	7,799,007	52,058,861	0	
NSE	NSE	201804	GUARANTY	14 : ATQ	21 : 0-6,499	412	867,058	324,738	461,755	0	
NSE	NSE	201804	GUARANTY	14 : ATQ	22 : 6,500-34,999	216	3,668,735	1,378,516	2,121,367	0	

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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)
GOLDBREW	11 : MKT	21 : 0-6,499	1,030	-	-	-	-	0.0000
GOLDBREW	12 : MLO	21 : 0-6,499	550	-	-	-	-	0.0000
GUARANTY	11 : MKT	21 : 0-6,499	498,085	-	-	-	-	0.2215
GUARANTY	11 : MKT	22 : 6,500-34,999	1,265,646	-	-	-	-	0.2787
GUARANTY	11 : MKT	23 : 35,000-126,499	1,776,096	-	-	-	-	0.2454
GUARANTY	11 : MKT	24 : 126,500 & above	3,012,749	-	-	-	-	0.0510
GUARANTY	12 : MLO	21 : 0-6,499	1,658,348	21,420	11,364	25,270	1,925	0.1153
GUARANTY	12 : MLO	22 : 6,500-34,999	5,444,159	225,270	96,997	63,823	13,129	0.1502
GUARANTY	12 : MLO	23 : 35,000-126,499	18,168,231	349,049	564,400	770,792	157,530	0.1271
GUARANTY	12 : MLO	24 : 126,500 & above	360,012,236	5,481,763	1,152,088	1,008,436	119,562	0.1273
GUARANTY	13 : ITQ	21 : 0-6,499	3,710	48,756	108,887	114,784	18,352	-0.0858
GUARANTY	13 : ITQ	22 : 6,500-34,999	52,550	207,037	362,967	575,448	64,944	-0.2123
GUARANTY	13 : ITQ	23 : 35,000-126,499	24,547	743,207	1,433,788	1,592,667	110,528	-0.2179
GUARANTY	13 : ITQ	24 : 126,500 & above	44,454,692	4,213,079	529,258	1,748,674	506,885	-0.1153
GUARANTY	14 : ATQ	21 : 0-6,499	11,635	60,967	128,195	182,729	45,629	0.0278
GUARANTY	14 : ATQ	22 : 6,500-34,999	95,686	324,885	330,738	849,535	411,501	-0.0429

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: April 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)	
GOLDBREW	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	1,030	0.0	0	0.0000	0.0
GOLDBREW	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	550	0.0	0	0.0000	0.0
GUARANTY	11 : MKT	21 : 0-6,499	0.250973		0	0.0000	0.0	445,564	0.0	52,521	0.0815	0.0
GUARANTY	11 : MKT	22 : 6,500-34,999	0.280362		0	0.0000	0.0	1,024,137	0.0	241,509	0.1276	0.0
GUARANTY	11 : MKT	23 : 35,000-126,499	0.245891		0	0.0000	0.0	890,203	0.0	885,893	0.0916	0.0
GUARANTY	11 : MKT	24 : 126,500 & above	0.224353		0	0.0000	0.0	1,715,662	0.0	1,297,087	0.0947	0.0
GUARANTY	12 : MLO	21 : 0-6,499	0.162597	5,000	0.0500	0.0	1,682,523	30.5	32,962	0.0557	0.0	
GUARANTY	12 : MLO	22 : 6,500-34,999	0.189660	0	0.0000	0.0	5,489,816	14.1	353,562	0.0836	66.8	
GUARANTY	12 : MLO	23 : 35,000-126,499	0.216989	0	0.0000	0.0	18,385,665	51.1	1,635,999	0.1351	46.1	
GUARANTY	12 : MLO	24 : 126,500 & above	0.306108	0	0.0000	0.0	316,486,114	6.9	51,439,637	0.1137	0.4	
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										

*Guidance:*

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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	201804	GUARANTY	14 : ATQ	23 : 35,000-126,499	250	18,807,543	6,505,157	10,242,809	0
NSE	NSE	201804	GUARANTY	14 : ATQ	24 : 126,500 & above	171	279,932,273	16,647,050	254,285,583	0
NSE	NSE	201804	GUARANTY	15 : NTQ	21 : 0-6,499	222	514,348	237,035	213,408	0
NSE	NSE	201804	GUARANTY	15 : NTQ	22 : 6,500-34,999	170	3,046,426	2,002,649	756,083	0
NSE	NSE	201804	GUARANTY	15 : NTQ	23 : 35,000-126,499	237	18,393,401	12,807,305	3,448,655	0
NSE	NSE	201804	GUARANTY	15 : NTQ	24 : 126,500 & above	118	61,364,989	21,367,463	34,392,856	0
NSE	NSE	201804	GUINEAINS	11 : MKT	21 : 0-6,499	9	8,560	0	8,560	0
NSE	NSE	201804	GUINEAINS	12 : MLO	21 : 0-6,499	7	8,900	0	8,900	0
NSE	NSE	201804	GUINNESS	11 : MKT	21 : 0-6,499	85	90,914	0	90,914	0
NSE	NSE	201804	GUINNESS	11 : MKT	22 : 6,500-34,999	7	72,960	0	72,960	0
NSE	NSE	201804	GUINNESS	12 : MLO	21 : 0-6,499	254	344,988	27,651	316,337	0
NSE	NSE	201804	GUINNESS	12 : MLO	22 : 6,500-34,999	59	985,277	203,843	721,094	0
NSE	NSE	201804	GUINNESS	12 : MLO	23 : 35,000-126,499	9	410,725	156,237	254,488	0
NSE	NSE	201804	GUINNESS	12 : MLO	24 : 126,500 & above	7	4,386,284	0	4,386,284	0
NSE	NSE	201804	GUINNESS	13 : ITQ	21 : 0-6,499	253	461,996	203,131	153,576	0
NSE	NSE	201804	GUINNESS	13 : ITQ	22 : 6,500-34,999	107	1,858,400	1,367,991	354,822	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
GUARANTY	14 : ATQ	23 : 35,000-126,499	569,401	2,465,728	2,302,253	3,411,823	957,157	-0.0557
GUARANTY	14 : ATQ	24 : 126,500 & above	155,938,802	85,051,072	6,609,463	2,658,339	2,876,098	-0.1284
GUARANTY	15 : NTQ	21 : 0-6,499	100	4,360	24,760	98,861	40,769	-0.0316
GUARANTY	15 : NTQ	22 : 6,500-34,999	-	16,250	101,528	444,952	70,130	-0.1502
GUARANTY	15 : NTQ	23 : 35,000-126,499	103,919	391,527	567,863	1,778,167	168,424	-0.0646
GUARANTY	15 : NTQ	24 : 126,500 & above	11,880,651	18,407,994	425,279	1,789,361	385,875	-0.1055
GUINEAINS	11 : MKT	21 : 0-6,499	8,560	-	-	-	-	0.0000
GUINEAINS	12 : MLO	21 : 0-6,499	8,900	-	-	-	-	0.0000
GUINNESS	11 : MKT	21 : 0-6,499	90,914	-	-	-	-	2.7290
GUINNESS	11 : MKT	22 : 6,500-34,999	72,960	-	-	-	-	2.2010
GUINNESS	12 : MLO	21 : 0-6,499	289,887	9,301	8,547	1,098	7,305	1.1663
GUINNESS	12 : MLO	22 : 6,500-34,999	684,084	25,195	11,815	-	-	1.1025
GUINNESS	12 : MLO	23 : 35,000-126,499	253,984	-	504	-	-	1.7685
GUINNESS	12 : MLO	24 : 126,500 & above	4,363,481	-	21,803	1,000	-	-0.1321
GUINNESS	13 : ITQ	21 : 0-6,499	3,590	15,714	35,224	59,462	18,808	-0.8078
GUINNESS	13 : ITQ	22 : 6,500-34,999	1,610	67,973	102,973	84,718	49,230	-1.2918

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
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	8,560	0.0	0	0.0000	0.0
GUINEAINS	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	8,900	0.0	0	0.0000	0.0
GUINNESS	11 : MKT	21 : 0-6,499	2.795500		0	0.0000	0.0	67,793	0.0	23,121	0.8633	0.0
GUINNESS	11 : MKT	22 : 6,500-34,999	2.822949		0	0.0000	0.0	48,421	0.0	24,539	1.2220	0.0
GUINNESS	12 : MLO	21 : 0-6,499	1.687974		0	0.0000	0.0	297,914	84.2	18,423	0.4970	0.0
GUINNESS	12 : MLO	22 : 6,500-34,999	1.649074		0	0.0000	0.0	535,954	3.5	185,140	0.4721	2.3
GUINNESS	12 : MLO	23 : 35,000-126,499	1.955810		0	0.0000	0.0	137,327	0.2	117,161	0.4561	0.0
GUINNESS	12 : MLO	24 : 126,500 & above	1.945216		0	0.0000	0.0	3,426,284	2.4	960,000	0.9907	0.0
GUINNESS	13 : ITQ	21 : 0-6,499										
GUINNESS	13 : ITQ	22 : 6,500-34,999										

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	GUINNESS	13 : ITQ	23 : 35,000-126,499	12	648,165	251,574	185,421	0
NSE	NSE	201804	GUINNESS	13 : ITQ	24 : 126,500 & above	4	1,087,577	0	954,072	0
NSE	NSE	201804	GUINNESS	14 : ATQ	21 : 0-6,499	97	177,098	68,938	63,919	0
NSE	NSE	201804	GUINNESS	14 : ATQ	22 : 6,500-34,999	36	571,240	295,030	83,818	0
NSE	NSE	201804	GUINNESS	14 : ATQ	23 : 35,000-126,499	15	779,902	137,000	339,027	0
NSE	NSE	201804	GUINNESS	14 : ATQ	24 : 126,500 & above	1	190,000	701	189,299	0
NSE	NSE	201804	GUINNESS	15 : NTQ	21 : 0-6,499	74	148,481	85,489	16,877	0
NSE	NSE	201804	GUINNESS	15 : NTQ	22 : 6,500-34,999	37	553,955	176,535	143,703	0
NSE	NSE	201804	GUINNESS	15 : NTQ	23 : 35,000-126,499	6	325,000	90,000	50,000	0
NSE	NSE	201804	GUINNESS	15 : NTQ	24 : 126,500 & above	2	1,000,000	0	605,028	0
NSE	NSE	201804	HMARKINS	11 : MKT	21 : 0-6,499	11	10,470	0	10,470	0
NSE	NSE	201804	HMARKINS	11 : MKT	22 : 6,500-34,999	3	40,000	20,000	20,000	0
NSE	NSE	201804	HMARKINS	11 : MKT	23 : 35,000-126,499	12	988,333	176,209	812,124	0
NSE	NSE	201804	HMARKINS	11 : MKT	24 : 126,500 & above	6	1,345,800	806,570	539,230	0
NSE	NSE	201804	HMARKINS	12 : MLO	21 : 0-6,499	13	22,664	0	20,664	0
NSE	NSE	201804	HMARKINS	12 : MLO	22 : 6,500-34,999	29	520,326	0	477,094	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
GUINNESS	13 : ITQ	23 : 35,000-126,499	98,120	68,061	6,726	12,514	-	-1.4653	
GUINNESS	13 : ITQ	24 : 126,500 & above	954,072	-	-	-	-	0.3864	
GUINNESS	14 : ATQ	21 : 0-6,499	-	7,551	16,703	31,761	459	-0.9659	
GUINNESS	14 : ATQ	22 : 6,500-34,999	25,000	3,000	41,000	4,818	10,000	-1.0287	
GUINNESS	14 : ATQ	23 : 35,000-126,499	98,192	148,010	-	50,468	42,357	-1.3669	
GUINNESS	14 : ATQ	24 : 126,500 & above	189,299	-	-	-	-	-2.0500	
GUINNESS	15 : NTQ	21 : 0-6,499	-	-	657	5,124	4,553	-1.1774	
GUINNESS	15 : NTQ	22 : 6,500-34,999	-	15,000	-	52,253	28,547	-0.3581	
GUINNESS	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-3.4500	
GUINNESS	15 : NTQ	24 : 126,500 & above	-	583,517	21,511	-	-	-2.0000	
HMARKINS	11 : MKT	21 : 0-6,499	10,470	-	-	-	-	0.0071	
HMARKINS	11 : MKT	22 : 6,500-34,999	20,000	-	-	-	-	0.0200	
HMARKINS	11 : MKT	23 : 35,000-126,499	812,124	-	-	-	-	0.0137	
HMARKINS	11 : MKT	24 : 126,500 & above	539,230	-	-	-	-	0.0137	
HMARKINS	12 : MLO	21 : 0-6,499	15,664	-	-	-	-	0.0074	
HMARKINS	12 : MLO	22 : 6,500-34,999	343,832	10,000	-	40,430	-	0.0115	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
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									
GUINNESS	15 : NTQ	23 : 35,000-126,499									
GUINNESS	15 : NTQ	24 : 126,500 & above									
HMARKINS	11 : MKT	21 : 0-6,499	0.006934	0	0.0000	0.0	10,470	0.0	0	0.0000	0.0
HMARKINS	11 : MKT	22 : 6,500-34,999	0.020000	0	0.0000	0.0	20,000	0.0	0	0.0000	0.0
HMARKINS	11 : MKT	23 : 35,000-126,499	0.013267	0	0.0000	0.0	646,915	0.0	165,209	0.0090	0.0
HMARKINS	11 : MKT	24 : 126,500 & above	0.013708	0	0.0000	0.0	539,230	0.0	0	0.0000	0.0
HMARKINS	12 : MLO	21 : 0-6,499	0.007355	0	0.0000	0.0	20,664	927.0	0	0.0000	0.0
HMARKINS	12 : MLO	22 : 6,500-34,999	0.011861	0	0.0000	0.0	433,862	821.5	43,232	0.0100	5130.5

**Guidance:**

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

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## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	HMARKINS	12 : MLO	23 : 35,000-126,499	27	2,210,140	345,100	1,638,721	0
NSE	NSE	201804	HMARKINS	12 : MLO	24 : 126,500 & above	35	19,651,658	2,284,847	10,753,862	0
NSE	NSE	201804	HMARKINS	13 : ITQ	21 : 0-6,499	1	100	0	0	0
NSE	NSE	201804	HMARKINS	13 : ITQ	22 : 6,500-34,999	1	20,000	20,000	0	0
NSE	NSE	201804	HMARKINS	13 : ITQ	23 : 35,000-126,499	4	217,344	107,444	49,900	0
NSE	NSE	201804	HMARKINS	13 : ITQ	24 : 126,500 & above	3	750,570	470,570	130,000	0
NSE	NSE	201804	HMARKINS	14 : ATQ	21 : 0-6,499	7	10,076	2,100	7,123	0
NSE	NSE	201804	HMARKINS	14 : ATQ	22 : 6,500-34,999	8	118,000	30,000	10,100	0
NSE	NSE	201804	HMARKINS	14 : ATQ	23 : 35,000-126,499	20	1,486,185	100,300	902,109	0
NSE	NSE	201804	HMARKINS	14 : ATQ	24 : 126,500 & above	23	8,876,768	643,000	2,072,772	0
NSE	NSE	201804	HMARKINS	15 : NTQ	21 : 0-6,499	1	30	0	0	0
NSE	NSE	201804	HMARKINS	15 : NTQ	22 : 6,500-34,999	1	8,327	0	8,327	0
NSE	NSE	201804	HMARKINS	15 : NTQ	23 : 35,000-126,499	2	110,000	0	110,000	0
NSE	NSE	201804	HMARKINS	15 : NTQ	24 : 126,500 & above	9	4,184,852	2,000,000	163,330	0
NSE	NSE	201804	HONYFLOUR	11 : MKT	21 : 0-6,499	52	108,767	0	108,767	0
NSE	NSE	201804	HONYFLOUR	11 : MKT	22 : 6,500-34,999	22	390,600	0	390,600	0

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
HMARKINS	12 : MLO	23 : 35,000-126,499	1,318,721	180,597	78,715	20,688	-	0.0040
HMARKINS	12 : MLO	24 : 126,500 & above	9,422,501	289,915	1,764	104,700	30,000	0.0141
HMARKINS	13 : ITQ	21 : 0-6,499	-	-	-	-	-	0.0000
HMARKINS	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	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	-	6,000	-	1,123	-	-0.0183
HMARKINS	14 : ATQ	22 : 6,500-34,999	-	-	100	1,000	9,000	-0.0111
HMARKINS	14 : ATQ	23 : 35,000-126,499	-	100,000	150,000	173,950	114,144	-0.0175
HMARKINS	14 : ATQ	24 : 126,500 & above	-	-	50,000	850,947	510,000	-0.0164
HMARKINS	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
HMARKINS	15 : NTQ	22 : 6,500-34,999	-	-	-	8,327	-	-0.0300
HMARKINS	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-0.0254
HMARKINS	15 : NTQ	24 : 126,500 & above	-	-	-	163,330	-	-0.0300
HONYFLOUR	11 : MKT	21 : 0-6,499	108,767	-	-	-	-	0.0549
HONYFLOUR	11 : MKT	22 : 6,500-34,999	390,600	-	-	-	-	0.0451

*Guidance:*

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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)	
HMARKINS	12 : MLO	23 : 35,000-126,499	0.004906		0	0.0000	0.0	1,638,721	144.6	0	0.0000	0.0
HMARKINS	12 : MLO	24 : 126,500 & above	0.015448		0	0.0000	0.0	8,803,862	822.7	1,950,000	0.0200	0.0
HMARKINS	13 : ITQ	21 : 0-6,499										
HMARKINS	13 : ITQ	22 : 6,500-34,999										
HMARKINS	13 : ITQ	23 : 35,000-126,499										
HMARKINS	13 : ITQ	24 : 126,500 & above										
HMARKINS	14 : ATQ	21 : 0-6,499										
HMARKINS	14 : ATQ	22 : 6,500-34,999										
HMARKINS	14 : ATQ	23 : 35,000-126,499										
HMARKINS	14 : ATQ	24 : 126,500 & above										
HMARKINS	15 : NTQ	21 : 0-6,499										
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	0.056617		0	0.0000	0.0	107,367	0.0	1,400	0.0084	0.0
HONYFLOUR	11 : MKT	22 : 6,500-34,999	0.051439		0	0.0000	0.0	279,500	0.0	111,100	0.0231	0.0

*Guidance:*

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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	201804	HONYFLOUR	11 : MKT	23 : 35,000-126,499	11	814,772	0	814,772	0
NSE	NSE	201804	HONYFLOUR	11 : MKT	24 : 126,500 & above	12	3,721,470	1,904,640	1,816,830	0
NSE	NSE	201804	HONYFLOUR	12 : MLO	21 : 0-6,499	167	381,525	900	370,078	0
NSE	NSE	201804	HONYFLOUR	12 : MLO	22 : 6,500-34,999	118	2,068,995	77,887	1,901,833	0
NSE	NSE	201804	HONYFLOUR	12 : MLO	23 : 35,000-126,499	119	8,301,927	909,725	7,071,667	0
NSE	NSE	201804	HONYFLOUR	12 : MLO	24 : 126,500 & above	60	17,862,332	1,959,833	12,941,918	0
NSE	NSE	201804	HONYFLOUR	13 : ITQ	21 : 0-6,499	60	176,646	54,760	87,467	0
NSE	NSE	201804	HONYFLOUR	13 : ITQ	22 : 6,500-34,999	54	936,772	280,975	495,998	0
NSE	NSE	201804	HONYFLOUR	13 : ITQ	23 : 35,000-126,499	60	4,617,661	1,907,546	1,672,456	0
NSE	NSE	201804	HONYFLOUR	13 : ITQ	24 : 126,500 & above	19	5,568,182	1,721,404	1,687,316	0
NSE	NSE	201804	HONYFLOUR	14 : ATQ	21 : 0-6,499	52	159,872	48,647	87,725	0
NSE	NSE	201804	HONYFLOUR	14 : ATQ	22 : 6,500-34,999	57	1,077,017	294,512	422,204	0
NSE	NSE	201804	HONYFLOUR	14 : ATQ	23 : 35,000-126,499	62	4,879,596	2,096,816	1,475,003	0
NSE	NSE	201804	HONYFLOUR	14 : ATQ	24 : 126,500 & above	30	9,656,267	1,795,378	3,399,987	0
NSE	NSE	201804	HONYFLOUR	15 : NTQ	21 : 0-6,499	63	187,691	49,350	59,847	0
NSE	NSE	201804	HONYFLOUR	15 : NTQ	22 : 6,500-34,999	118	2,129,759	941,254	354,141	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
HONYFLOUR	11 : MKT	23 : 35,000-126,499	814,772	-	-	-	-	0.0616
HONYFLOUR	11 : MKT	24 : 126,500 & above	1,816,830	-	-	-	-	0.0432
HONYFLOUR	12 : MLO	21 : 0-6,499	348,569	5,000	4,066	11,143	-	0.0310
HONYFLOUR	12 : MLO	22 : 6,500-34,999	1,592,577	7,343	109,817	139,800	38,050	0.0321
HONYFLOUR	12 : MLO	23 : 35,000-126,499	5,907,915	156,614	236,770	357,940	373,977	0.0178
HONYFLOUR	12 : MLO	24 : 126,500 & above	9,623,473	335,690	466,503	1,621,945	706,800	0.0045
HONYFLOUR	13 : ITQ	21 : 0-6,499	-	1,000	12,472	55,728	16,717	-0.0119
HONYFLOUR	13 : ITQ	22 : 6,500-34,999	-	-	75,000	148,201	148,297	0.0025
HONYFLOUR	13 : ITQ	23 : 35,000-126,499	300	50,000	345,900	609,112	233,353	-0.0184
HONYFLOUR	13 : ITQ	24 : 126,500 & above	-	800	10,526	332,735	526,440	-0.0173
HONYFLOUR	14 : ATQ	21 : 0-6,499	-	-	15,400	51,407	11,431	-0.0208
HONYFLOUR	14 : ATQ	22 : 6,500-34,999	-	10,000	62,500	197,006	84,800	-0.0157
HONYFLOUR	14 : ATQ	23 : 35,000-126,499	-	99,872	398,577	455,724	180,963	-0.0192
HONYFLOUR	14 : ATQ	24 : 126,500 & above	-	100,000	250,010	2,280,281	139,011	-0.0268
HONYFLOUR	15 : NTQ	21 : 0-6,499	-	-	160	15,187	13,000	-0.0508
HONYFLOUR	15 : NTQ	22 : 6,500-34,999	-	25,000	25,000	148,348	57,513	-0.0482

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
HONYFLOUR	11 : MKT	23 : 35,000-126,499	0.060126		0	0.0000	0.0	560,772	0.0	254,000	0.0190	0.0
HONYFLOUR	11 : MKT	24 : 126,500 & above	0.086079		0	0.0000	0.0	1,461,830	0.0	355,000	0.0333	0.0
HONYFLOUR	12 : MLO	21 : 0-6,499	0.037418		0	0.0000	0.0	363,078	39.7	7,000	0.0372	0.0
HONYFLOUR	12 : MLO	22 : 6,500-34,999	0.036445		0	0.0000	0.0	1,841,022	118.2	60,811	0.0337	2728.7
HONYFLOUR	12 : MLO	23 : 35,000-126,499	0.034663		0	0.0000	0.0	6,533,579	219.9	538,088	0.0300	101.8
HONYFLOUR	12 : MLO	24 : 126,500 & above	0.042658		0	0.0000	0.0	9,289,140	318.8	3,652,778	0.0198	681.9
HONYFLOUR	13 : ITQ	21 : 0-6,499										
HONYFLOUR	13 : ITQ	22 : 6,500-34,999										
HONYFLOUR	13 : ITQ	23 : 35,000-126,499										
HONYFLOUR	13 : ITQ	24 : 126,500 & above										
HONYFLOUR	14 : ATQ	21 : 0-6,499										
HONYFLOUR	14 : ATQ	22 : 6,500-34,999										
HONYFLOUR	14 : ATQ	23 : 35,000-126,499										
HONYFLOUR	14 : ATQ	24 : 126,500 & above										
HONYFLOUR	15 : NTQ	21 : 0-6,499										
HONYFLOUR	15 : NTQ	22 : 6,500-34,999										

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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	201804	HONYFLOUR	15 : NTQ	23 : 35,000-126,499	150	10,770,392	4,025,118	1,417,515	0
NSE	NSE	201804	HONYFLOUR	15 : NTQ	24 : 126,500 & above	72	22,777,965	9,014,704	2,927,197	0
NSE	NSE	201804	INFINITY	11 : MKT	21 : 0-6,499	2	2,100	0	2,100	0
NSE	NSE	201804	INFINITY	12 : MLO	21 : 0-6,499	4	5,300	0	5,300	0
NSE	NSE	201804	INFINITY	12 : MLO	22 : 6,500-34,999	1	10,000	0	10,000	0
NSE	NSE	201804	INFINITY	14 : ATQ	21 : 0-6,499	1	2,600	0	0	0
NSE	NSE	201804	INFINITY	14 : ATQ	22 : 6,500-34,999	1	10,000	0	0	0
NSE	NSE	201804	INFINITY	14 : ATQ	24 : 126,500 & above	1	186,090	0	0	0
NSE	NSE	201804	INTBREW	11 : MKT	21 : 0-6,499	36	40,474	1,000	39,474	0
NSE	NSE	201804	INTBREW	11 : MKT	22 : 6,500-34,999	4	71,689	0	71,689	0
NSE	NSE	201804	INTBREW	11 : MKT	23 : 35,000-126,499	2	140,000	0	140,000	0
NSE	NSE	201804	INTBREW	12 : MLO	21 : 0-6,499	136	219,706	4,890	189,214	0
NSE	NSE	201804	INTBREW	12 : MLO	22 : 6,500-34,999	57	808,842	9,509	754,992	0
NSE	NSE	201804	INTBREW	12 : MLO	23 : 35,000-126,499	15	1,022,699	126,615	789,585	0
NSE	NSE	201804	INTBREW	12 : MLO	24 : 126,500 & above	16	23,792,356	259,166	21,574,951	0
NSE	NSE	201804	INTBREW	13 : ITQ	21 : 0-6,499	99	223,106	85,523	73,573	0

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: April 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)
HONYFLOUR	15 : NTQ	23 : 35,000-126,499	-	75,000	74,750	238,620	211,421	-0.0359
HONYFLOUR	15 : NTQ	24 : 126,500 & above	-	-	266,647	270,000	980,000	-0.0059
INFINITY	11 : MKT	21 : 0-6,499	2,100	-	-	-	-	0.0005
INFINITY	12 : MLO	21 : 0-6,499	5,300	-	-	-	-	0.0000
INFINITY	12 : MLO	22 : 6,500-34,999	10,000	-	-	-	-	0.0100
INFINITY	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000
INFINITY	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
INFINITY	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
INTBREW	11 : MKT	21 : 0-6,499	39,474	-	-	-	-	1.3702
INTBREW	11 : MKT	22 : 6,500-34,999	71,689	-	-	-	-	1.2582
INTBREW	11 : MKT	23 : 35,000-126,499	140,000	-	-	-	-	0.0128
INTBREW	12 : MLO	21 : 0-6,499	159,663	1,200	2,488	17,041	4,681	1.2508
INTBREW	12 : MLO	22 : 6,500-34,999	636,392	51,545	21,172	8,955	24,741	1.0050
INTBREW	12 : MLO	23 : 35,000-126,499	721,622	13,089	-	1,500	53,374	1.4299
INTBREW	12 : MLO	24 : 126,500 & above	21,574,951	-	-	-	-	-0.3333
INTBREW	13 : ITQ	21 : 0-6,499	400	-	28,046	17,907	9,646	-0.8135

#### Guidance:

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

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## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
HONYFLOUR	15 : NTQ	23 : 35,000-126,499										
HONYFLOUR	15 : NTQ	24 : 126,500 & above										
INFINITY	11 : MKT	21 : 0-6,499	0.000476		0	0.0000	0.0	2,100	0.0	0	0.0000	0.0
INFINITY	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	5,300	0.0	0	0.0000	0.0
INFINITY	12 : MLO	22 : 6,500-34,999	0.010000		0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
INFINITY	14 : ATQ	21 : 0-6,499										
INFINITY	14 : ATQ	22 : 6,500-34,999										
INFINITY	14 : ATQ	24 : 126,500 & above										
INTBREW	11 : MKT	21 : 0-6,499	1.225862		0	0.0000	0.0	32,547	0.0	6,927	0.0589	0.0
INTBREW	11 : MKT	22 : 6,500-34,999	1.275648		0	0.0000	0.0	71,689	0.0	0	0.0000	0.0
INTBREW	11 : MKT	23 : 35,000-126,499	0.312800		0	0.0000	0.0	100,000	0.0	40,000	0.0474	0.0
INTBREW	12 : MLO	21 : 0-6,499	1.349252		0	0.0000	0.0	179,667	253.0	9,547	0.5179	7.3
INTBREW	12 : MLO	22 : 6,500-34,999	1.149678		0	0.0000	0.0	669,765	132.3	85,227	0.3807	1951.1
INTBREW	12 : MLO	23 : 35,000-126,499	1.535205		0	0.0000	0.0	721,789	156.2	67,796	0.6210	0.0
INTBREW	12 : MLO	24 : 126,500 & above	2.390749		0	0.0000	0.0	6,065,455	0.0	15,509,496	0.0597	0.0
INTBREW	13 : ITQ	21 : 0-6,499										

*Guidance:*

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	INTBREW	13 : ITQ	22 : 6,500-34,999	18	275,735	184,520	45,273	0
NSE	NSE	201804	INTBREW	13 : ITQ	23 : 35,000-126,499	7	521,215	462,690	3,525	0
NSE	NSE	201804	INTBREW	13 : ITQ	24 : 126,500 & above	4	2,387,095	137,095	1,500,000	0
NSE	NSE	201804	INTBREW	14 : ATQ	21 : 0-6,499	65	115,302	30,710	51,405	0
NSE	NSE	201804	INTBREW	14 : ATQ	22 : 6,500-34,999	32	490,200	104,038	155,672	0
NSE	NSE	201804	INTBREW	14 : ATQ	23 : 35,000-126,499	23	1,623,174	665,667	332,886	0
NSE	NSE	201804	INTBREW	14 : ATQ	24 : 126,500 & above	18	8,078,857	486,360	5,477,823	0
NSE	NSE	201804	INTBREW	15 : NTQ	21 : 0-6,499	18	36,708	10,005	9,252	0
NSE	NSE	201804	INTBREW	15 : NTQ	22 : 6,500-34,999	7	92,800	29,800	0	0
NSE	NSE	201804	INTBREW	15 : NTQ	23 : 35,000-126,499	9	702,334	396,334	100,000	0
NSE	NSE	201804	INTBREW	15 : NTQ	24 : 126,500 & above	5	14,984,334	202,000	14,000,000	0
NSE	NSE	201804	INTENEGINS	11 : MKT	21 : 0-6,499	2	1,000	0	1,000	0
NSE	NSE	201804	INTENEGINS	12 : MLO	21 : 0-6,499	2	1,000	0	1,000	0
NSE	NSE	201804	INTERLINK	11 : MKT	21 : 0-6,499	1	250	0	250	0
NSE	NSE	201804	JAPAUOIL	11 : MKT	21 : 0-6,499	42	96,784	0	96,784	0
NSE	NSE	201804	JAPAUOIL	11 : MKT	22 : 6,500-34,999	35	585,820	0	585,820	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	13 : ITQ	22 : 6,500-34,999	-	5,000	258	32,015	-	1.3640
INTBREW	13 : ITQ	23 : 35,000-126,499	-	-	-	-	3,525	0.4032
INTBREW	13 : ITQ	24 : 126,500 & above	1,500,000	-	-	-	-	0.2500
INTBREW	14 : ATQ	21 : 0-6,499	6,000	1,896	3,329	4,949	6,500	-0.9558
INTBREW	14 : ATQ	22 : 6,500-34,999	10,000	30,000	10,000	68,200	13,750	-1.7675
INTBREW	14 : ATQ	23 : 35,000-126,499	-	52,400	-	-	2,428	-2.5040
INTBREW	14 : ATQ	24 : 126,500 & above	2,000,000	2,203,020	5	633,328	-	-1.3573
INTBREW	15 : NTQ	21 : 0-6,499	-	-	-	757	7,006	-0.6359
INTBREW	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
INTBREW	15 : NTQ	23 : 35,000-126,499	-	-	-	25,920	14,000	-0.0598
INTBREW	15 : NTQ	24 : 126,500 & above	14,000,000	-	-	-	-	0.9500
INTENEGINS	11 : MKT	21 : 0-6,499	1,000	-	-	-	-	0.0000
INTENEGINS	12 : MLO	21 : 0-6,499	1,000	-	-	-	-	0.0000
INTERLINK	11 : MKT	21 : 0-6,499	250	-	-	-	-	0.0000
JAPAUOIL	11 : MKT	21 : 0-6,499	96,784	-	-	-	-	0.0074
JAPAUOIL	11 : MKT	22 : 6,500-34,999	585,820	-	-	-	-	0.0043

*Guidance:*

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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	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	1,000	0.0	0	0.0000	0.0
INTENEGINS	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	1,000	0.0	0	0.0000	0.0
INTERLINK	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	250	0.0	0	0.0000	0.0
JAPAUOIL	11 : MKT	21 : 0-6,499	0.007445	0	0.0000	0.0	96,784	0.0	0	0.0000	0.0
JAPAUOIL	11 : MKT	22 : 6,500-34,999	0.005982	0	0.0000	0.0	585,820	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: April 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	201804	JAPAUOIL	11 : MKT	23 : 35,000-126,499	36	2,342,585	0	2,342,585	0	
NSE	NSE	201804	JAPAUOIL	11 : MKT	24 : 126,500 & above	31	19,670,601	2,185,812	17,484,789	0	
NSE	NSE	201804	JAPAUOIL	12 : MLO	21 : 0-6,499	200	508,161	4,054	407,914	0	
NSE	NSE	201804	JAPAUOIL	12 : MLO	22 : 6,500-34,999	251	4,222,940	129,080	3,502,275	0	
NSE	NSE	201804	JAPAUOIL	12 : MLO	23 : 35,000-126,499	297	22,994,813	1,119,715	18,315,992	0	
NSE	NSE	201804	JAPAUOIL	12 : MLO	24 : 126,500 & above	469	322,835,272	26,870,338	213,799,934	0	
NSE	NSE	201804	JAPAUOIL	13 : ITQ	21 : 0-6,499	3	3,600	1,100	2,500	0	
NSE	NSE	201804	JAPAUOIL	13 : ITQ	22 : 6,500-34,999	12	214,125	73,002	121,123	0	
NSE	NSE	201804	JAPAUOIL	13 : ITQ	23 : 35,000-126,499	28	2,319,883	902,926	1,131,557	0	
NSE	NSE	201804	JAPAUOIL	13 : ITQ	24 : 126,500 & above	39	18,681,548	9,690,351	5,921,690	0	
NSE	NSE	201804	JAPAUOIL	14 : ATQ	21 : 0-6,499	26	71,516	25,798	26,716	0	
NSE	NSE	201804	JAPAUOIL	14 : ATQ	22 : 6,500-34,999	55	953,083	406,434	453,350	0	
NSE	NSE	201804	JAPAUOIL	14 : ATQ	23 : 35,000-126,499	101	7,774,656	2,733,951	3,957,280	0	
NSE	NSE	201804	JAPAUOIL	14 : ATQ	24 : 126,500 & above	197	96,409,298	46,404,763	32,771,952	0	
NSE	NSE	201804	JAPAUOIL	15 : NTQ	21 : 0-6,499	18	47,287	18,887	21,700	0	
NSE	NSE	201804	JAPAUOIL	15 : NTQ	22 : 6,500-34,999	32	558,466	116,000	143,176	0	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
JAPAUOIL	11 : MKT	23 : 35,000-126,499	2,342,585	-	-	-	-	0.0081
JAPAUOIL	11 : MKT	24 : 126,500 & above	17,484,789	-	-	-	-	0.0095
JAPAUOIL	12 : MLO	21 : 0-6,499	335,019	4,284	17,500	14,461	12,100	0.0092
JAPAUOIL	12 : MLO	22 : 6,500-34,999	2,967,772	42,500	90,300	79,111	78,600	0.0082
JAPAUOIL	12 : MLO	23 : 35,000-126,499	14,055,252	390,830	480,095	1,155,340	291,422	0.0066
JAPAUOIL	12 : MLO	24 : 126,500 & above	137,777,029	6,529,405	13,984,458	14,193,928	8,136,941	0.0071
JAPAUOIL	13 : ITQ	21 : 0-6,499	-	-	-	2,500	-	0.0100
JAPAUOIL	13 : ITQ	22 : 6,500-34,999	-	27,123	42,900	51,100	-	-0.0012
JAPAUOIL	13 : ITQ	23 : 35,000-126,499	-	10,000	330,533	634,024	-	-0.0040
JAPAUOIL	13 : ITQ	24 : 126,500 & above	-	116,188	1,035,187	3,086,635	1,170,254	-0.0003
JAPAUOIL	14 : ATQ	21 : 0-6,499	-	1,200	7,000	9,416	5,900	-0.0045
JAPAUOIL	14 : ATQ	22 : 6,500-34,999	10,000	10,000	187,945	216,107	29,298	-0.0032
JAPAUOIL	14 : ATQ	23 : 35,000-126,499	48,592	275,000	645,608	1,756,729	701,460	-0.0177
JAPAUOIL	14 : ATQ	24 : 126,500 & above	667,900	1,516,555	4,750,820	10,577,002	6,784,844	-0.0177
JAPAUOIL	15 : NTQ	21 : 0-6,499	-	-	-	2,000	6,000	-0.0312
JAPAUOIL	15 : NTQ	22 : 6,500-34,999	-	-	-	50,209	30,000	-0.0161

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 2018

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

##### Order Segmentation

##### Market and Marketable Limit Orders execution information

F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
JAPAUOIL	11 : MKT	23 : 35,000-126,499	0.012267		0	0.0000	0.0	2,252,585	0.0	90,000	0.0129	0.0
JAPAUOIL	11 : MKT	24 : 126,500 & above	0.018943		0	0.0000	0.0	13,183,164	0.0	4,301,625	0.0071	0.0
JAPAUOIL	12 : MLO	21 : 0-6,499	0.007903		0	0.0000	0.0	406,914	501.4	1,000	0.0200	2559.0
JAPAUOIL	12 : MLO	22 : 6,500-34,999	0.009552		0	0.0000	0.0	3,412,275	617.0	90,000	0.0133	1074.7
JAPAUOIL	12 : MLO	23 : 35,000-126,499	0.008483		0	0.0000	0.0	18,265,992	871.7	50,000	0.0200	944.0
JAPAUOIL	12 : MLO	24 : 126,500 & above	0.011870		0	0.0000	0.0	200,893,871	1218.3	12,906,063	0.0142	837.8
JAPAUOIL	13 : ITQ	21 : 0-6,499										
JAPAUOIL	13 : ITQ	22 : 6,500-34,999										
JAPAUOIL	13 : ITQ	23 : 35,000-126,499										
JAPAUOIL	13 : ITQ	24 : 126,500 & above										
JAPAUOIL	14 : ATQ	21 : 0-6,499										
JAPAUOIL	14 : ATQ	22 : 6,500-34,999										
JAPAUOIL	14 : ATQ	23 : 35,000-126,499										
JAPAUOIL	14 : ATQ	24 : 126,500 & above										
JAPAUOIL	15 : NTQ	21 : 0-6,499										
JAPAUOIL	15 : NTQ	22 : 6,500-34,999										

#### Guidance:

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

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### Market Execution Quality Detail: April 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	201804	JAPAUOIL	15 : NTQ	23 : 35,000-126,499	97	8,023,163	3,956,933	1,011,200	0
NSE	NSE	201804	JAPAUOIL	15 : NTQ	24 : 126,500 & above	237	138,173,023	68,034,925	17,303,061	0
NSE	NSE	201804	JBERGER	11 : MKT	21 : 0-6,499	50	53,446	3,700	49,746	0
NSE	NSE	201804	JBERGER	11 : MKT	22 : 6,500-34,999	5	81,734	20,500	61,234	0
NSE	NSE	201804	JBERGER	12 : MLO	21 : 0-6,499	141	211,175	21,306	175,004	0
NSE	NSE	201804	JBERGER	12 : MLO	22 : 6,500-34,999	57	1,024,825	111,429	760,588	0
NSE	NSE	201804	JBERGER	12 : MLO	23 : 35,000-126,499	51	2,960,125	426,097	1,987,725	0
NSE	NSE	201804	JBERGER	12 : MLO	24 : 126,500 & above	10	5,778,739	122,149	5,656,590	0
NSE	NSE	201804	JBERGER	13 : ITQ	21 : 0-6,499	73	129,828	35,096	54,998	0
NSE	NSE	201804	JBERGER	13 : ITQ	22 : 6,500-34,999	61	937,893	315,091	298,796	0
NSE	NSE	201804	JBERGER	13 : ITQ	23 : 35,000-126,499	13	656,900	183,900	215,409	0
NSE	NSE	201804	JBERGER	14 : ATQ	21 : 0-6,499	44	60,245	18,077	29,956	0
NSE	NSE	201804	JBERGER	14 : ATQ	22 : 6,500-34,999	20	339,100	136,470	132,630	0
NSE	NSE	201804	JBERGER	14 : ATQ	23 : 35,000-126,499	14	838,751	142,400	351,419	0
NSE	NSE	201804	JBERGER	15 : NTQ	21 : 0-6,499	11	33,679	0	3,150	0
NSE	NSE	201804	JBERGER	15 : NTQ	22 : 6,500-34,999	11	194,720	63,391	13,329	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
JAPAUOIL	15 : NTQ	23 : 35,000-126,499	-	-	100,000	400,000	96,000	-0.0273
JAPAUOIL	15 : NTQ	24 : 126,500 & above	-	585,000	1,049,000	2,958,545	1,005,775	-0.0210
JBERGER	11 : MKT	21 : 0-6,499	49,746	-	-	-	-	0.6142
JBERGER	11 : MKT	22 : 6,500-34,999	61,234	-	-	-	-	-0.3750
JBERGER	12 : MLO	21 : 0-6,499	132,151	4,200	7,750	9,970	7,032	0.4506
JBERGER	12 : MLO	22 : 6,500-34,999	645,415	4,847	1,800	17,836	68,262	0.4244
JBERGER	12 : MLO	23 : 35,000-126,499	1,353,411	64,250	14,000	80,746	8,000	0.7606
JBERGER	12 : MLO	24 : 126,500 & above	4,089,303	1,200,000	198,000	26,287	-	0.6325
JBERGER	13 : ITQ	21 : 0-6,499	-	8,000	3,387	15,799	16,971	-0.3839
JBERGER	13 : ITQ	22 : 6,500-34,999	-	-	20,000	124,469	55,010	-0.2851
JBERGER	13 : ITQ	23 : 35,000-126,499	55,000	45,100	53,000	5,687	43,723	-0.2985
JBERGER	14 : ATQ	21 : 0-6,499	-	6,000	280	7,733	9,222	-0.8338
JBERGER	14 : ATQ	22 : 6,500-34,999	-	1,000	25,030	34,862	50,720	-0.6197
JBERGER	14 : ATQ	23 : 35,000-126,499	-	103,800	-	193,389	-	-0.8562
JBERGER	15 : NTQ	21 : 0-6,499	-	-	-	3,000	-	-0.0714
JBERGER	15 : NTQ	22 : 6,500-34,999	-	-	-	13,329	-	-1.2500

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 2018

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
JAPAUOIL	15 : NTQ	23 : 35,000-126,499										
JAPAUOIL	15 : NTQ	24 : 126,500 & above										
JBERGER	11 : MKT	21 : 0-6,499	0.835653		0	0.0000	0.0	40,911	0.0	8,835	0.4807	0.0
JBERGER	11 : MKT	22 : 6,500-34,999	0.068589		0	0.0000	0.0	61,234	0.0	0	0.0000	0.0
JBERGER	12 : MLO	21 : 0-6,499	0.540294		0	0.0000	0.0	162,060	499.3	12,944	0.0468	843.0
JBERGER	12 : MLO	22 : 6,500-34,999	0.601829		0	0.0000	0.0	634,888	451.3	125,700	0.0561	23.5
JBERGER	12 : MLO	23 : 35,000-126,499	0.861211		0	0.0000	0.0	1,644,979	1353.2	342,746	0.1901	2.5
JBERGER	12 : MLO	24 : 126,500 & above	0.958893		0	0.0000	0.0	3,428,739	234.4	2,227,851	0.3485	0.6
JBERGER	13 : ITQ	21 : 0-6,499										
JBERGER	13 : ITQ	22 : 6,500-34,999										
JBERGER	13 : ITQ	23 : 35,000-126,499										
JBERGER	14 : ATQ	21 : 0-6,499										
JBERGER	14 : ATQ	22 : 6,500-34,999										
JBERGER	14 : ATQ	23 : 35,000-126,499										
JBERGER	15 : NTQ	21 : 0-6,499										
JBERGER	15 : NTQ	22 : 6,500-34,999										

*Guidance:*

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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	201804	JBERGER	15 : NTQ	23 : 35,000-126,499	8	478,299	230,760	102,539	0
NSE	NSE	201804	JOHNHOLT	11 : MKT	21 : 0-6,499	10	10,697	0	10,697	0
NSE	NSE	201804	JOHNHOLT	11 : MKT	22 : 6,500-34,999	4	57,180	0	57,180	0
NSE	NSE	201804	JOHNHOLT	12 : MLO	21 : 0-6,499	13	21,418	0	13,880	0
NSE	NSE	201804	JOHNHOLT	12 : MLO	22 : 6,500-34,999	3	34,800	0	32,247	0
NSE	NSE	201804	JOHNHOLT	12 : MLO	23 : 35,000-126,499	9	655,234	50,000	605,234	0
NSE	NSE	201804	JOHNHOLT	12 : MLO	24 : 126,500 & above	5	1,795,000	0	1,617,871	0
NSE	NSE	201804	JOHNHOLT	13 : ITQ	21 : 0-6,499	1	954	0	954	0
NSE	NSE	201804	JOHNHOLT	13 : ITQ	22 : 6,500-34,999	1	8,116	0	0	0
NSE	NSE	201804	JOHNHOLT	13 : ITQ	23 : 35,000-126,499	2	100,000	0	50,600	0
NSE	NSE	201804	JOHNHOLT	14 : ATQ	21 : 0-6,499	3	5,654	5,500	0	0
NSE	NSE	201804	JOHNHOLT	14 : ATQ	22 : 6,500-34,999	1	10,000	0	0	0
NSE	NSE	201804	JOHNHOLT	14 : ATQ	23 : 35,000-126,499	8	600,000	220,000	50,000	0
NSE	NSE	201804	JOHNHOLT	14 : ATQ	24 : 126,500 & above	4	1,345,000	170,000	975,000	0
NSE	NSE	201804	JULI	11 : MKT	21 : 0-6,499	1	200	0	200	0
NSE	NSE	201804	JULI	12 : MLO	21 : 0-6,499	1	1,000	0	1,000	0

#### Guidance:

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

# NSE Market Execution Quality Report

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### Market Execution Quality Detail: April 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)
JBERGER	15 : NTQ	23 : 35,000-126,499	-	20,000	22,549	-	-	0.0187
JOHNHOLT	11 : MKT	21 : 0-6,499	10,697	-	-	-	-	0.0020
JOHNHOLT	11 : MKT	22 : 6,500-34,999	57,180	-	-	-	-	0.0000
JOHNHOLT	12 : MLO	21 : 0-6,499	12,880	-	-	1,000	-	0.0212
JOHNHOLT	12 : MLO	22 : 6,500-34,999	21,277	-	3,600	790	6,580	-0.0062
JOHNHOLT	12 : MLO	23 : 35,000-126,499	555,734	-	-	49,500	-	0.0038
JOHNHOLT	12 : MLO	24 : 126,500 & above	1,303,591	-	-	-	166,409	0.0140
JOHNHOLT	13 : ITQ	21 : 0-6,499	-	-	-	-	954	0.0500
JOHNHOLT	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
JOHNHOLT	13 : ITQ	23 : 35,000-126,499	-	-	-	600	-	0.0492
JOHNHOLT	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000
JOHNHOLT	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
JOHNHOLT	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
JOHNHOLT	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	-0.0100
JULI	11 : MKT	21 : 0-6,499	200	-	-	-	-	0.0000
JULI	12 : MLO	21 : 0-6,499	1,000	-	-	-	-	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 Execution Quality Detail: April 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)	
JBERGER	15 : NTQ	23 : 35,000-126,499										
JOHNHOLT	11 : MKT	21 : 0-6,499	0.002037		0	0.0000	0.0	10,697	0.0	0	0.0000	0.0
JOHNHOLT	11 : MKT	22 : 6,500-34,999	0.000000		0	0.0000	0.0	57,180	0.0	0	0.0000	0.0
JOHNHOLT	12 : MLO	21 : 0-6,499	0.015749		0	0.0000	0.0	13,880	79.8	0	0.0000	0.0
JOHNHOLT	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	32,247	463.9	0	0.0000	0.0
JOHNHOLT	12 : MLO	23 : 35,000-126,499	0.015554		0	0.0000	0.0	553,280	42.8	51,954	0.0098	0.0
JOHNHOLT	12 : MLO	24 : 126,500 & above	0.013977		0	0.0000	0.0	1,303,591	0.0	314,280	0.0100	3754.4
JOHNHOLT	13 : ITQ	21 : 0-6,499										
JOHNHOLT	13 : ITQ	22 : 6,500-34,999										
JOHNHOLT	13 : ITQ	23 : 35,000-126,499										
JOHNHOLT	14 : ATQ	21 : 0-6,499										
JOHNHOLT	14 : ATQ	22 : 6,500-34,999										
JOHNHOLT	14 : ATQ	23 : 35,000-126,499										
JOHNHOLT	14 : ATQ	24 : 126,500 & above										
JULI	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	200	0.0	0	0.0000	0.0
JULI	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	1,000	0.0	0	0.0000	0.0

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	LASACO	11 : MKT	21 : 0-6,499	18	53,105	0	53,105	0	
NSE	NSE	201804	LASACO	11 : MKT	22 : 6,500-34,999	19	312,077	0	312,077	0	
NSE	NSE	201804	LASACO	11 : MKT	23 : 35,000-126,499	14	1,055,115	0	1,055,115	0	
NSE	NSE	201804	LASACO	11 : MKT	24 : 126,500 & above	8	3,724,237	310,200	3,414,037	0	
NSE	NSE	201804	LASACO	12 : MLO	21 : 0-6,499	45	119,509	0	119,509	0	
NSE	NSE	201804	LASACO	12 : MLO	22 : 6,500-34,999	66	1,169,309	0	1,090,909	0	
NSE	NSE	201804	LASACO	12 : MLO	23 : 35,000-126,499	70	5,531,190	250,137	4,925,293	0	
NSE	NSE	201804	LASACO	12 : MLO	24 : 126,500 & above	182	178,309,361	8,270,128	153,912,286	0	
NSE	NSE	201804	LASACO	13 : ITQ	21 : 0-6,499	6	15,148	7,948	7,200	0	
NSE	NSE	201804	LASACO	13 : ITQ	22 : 6,500-34,999	1	15,500	15,500	0	0	
NSE	NSE	201804	LASACO	13 : ITQ	23 : 35,000-126,499	4	309,060	100,000	144,060	0	
NSE	NSE	201804	LASACO	13 : ITQ	24 : 126,500 & above	12	4,388,158	1,723,635	1,301,365	0	
NSE	NSE	201804	LASACO	14 : ATQ	21 : 0-6,499	17	41,191	10,153	19,354	0	
NSE	NSE	201804	LASACO	14 : ATQ	22 : 6,500-34,999	22	488,416	62,910	241,576	0	
NSE	NSE	201804	LASACO	14 : ATQ	23 : 35,000-126,499	43	3,324,673	524,000	1,223,649	0	
NSE	NSE	201804	LASACO	14 : ATQ	24 : 126,500 & above	179	180,790,557	46,281,780	59,713,476	0	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
LASACO	11 : MKT	21 : 0-6,499	53,105	-	-	-	-	0.0049
LASACO	11 : MKT	22 : 6,500-34,999	312,077	-	-	-	-	0.0107
LASACO	11 : MKT	23 : 35,000-126,499	1,055,115	-	-	-	-	0.0096
LASACO	11 : MKT	24 : 126,500 & above	3,414,037	-	-	-	-	0.0072
LASACO	12 : MLO	21 : 0-6,499	108,090	-	-	5,919	5,500	0.0086
LASACO	12 : MLO	22 : 6,500-34,999	988,909	-	30,000	50,000	-	0.0081
LASACO	12 : MLO	23 : 35,000-126,499	4,406,866	-	101,210	321,217	10,000	0.0072
LASACO	12 : MLO	24 : 126,500 & above	133,511,901	3,747,798	6,512,702	6,212,118	1,381,974	0.0051
LASACO	13 : ITQ	21 : 0-6,499	-	-	-	2,200	5,000	-0.0044
LASACO	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
LASACO	13 : ITQ	23 : 35,000-126,499	-	-	123,000	-	21,060	0.0061
LASACO	13 : ITQ	24 : 126,500 & above	-	-	38,000	25,000	362,000	-0.0045
LASACO	14 : ATQ	21 : 0-6,499	-	-	-	6,750	11,504	-0.0102
LASACO	14 : ATQ	22 : 6,500-34,999	-	-	18,536	104,440	-	-0.0121
LASACO	14 : ATQ	23 : 35,000-126,499	-	265,000	53,808	309,227	200,000	-0.0101
LASACO	14 : ATQ	24 : 126,500 & above	-	10,216,449	3,860,923	12,981,793	7,165,780	-0.0094

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
LASACO	11 : MKT	21 : 0-6,499	0.007626		0	0.0000	0.0	53,105	0.0	0	0.0000	0.0
LASACO	11 : MKT	22 : 6,500-34,999	0.009580		0	0.0000	0.0	312,077	0.0	0	0.0000	0.0
LASACO	11 : MKT	23 : 35,000-126,499	0.009147		0	0.0000	0.0	1,055,115	0.0	0	0.0000	0.0
LASACO	11 : MKT	24 : 126,500 & above	0.005459		0	0.0000	0.0	3,414,037	0.0	0	0.0000	0.0
LASACO	12 : MLO	21 : 0-6,499	0.009989		0	0.0000	0.0	119,509	108.6	0	0.0000	0.0
LASACO	12 : MLO	22 : 6,500-34,999	0.009761		0	0.0000	0.0	1,090,909	214.1	0	0.0000	0.0
LASACO	12 : MLO	23 : 35,000-126,499	0.008481		0	0.0000	0.0	4,925,293	145.4	0	0.0000	0.0
LASACO	12 : MLO	24 : 126,500 & above	0.009092		0	0.0000	0.0	137,336,754	196.0	16,575,532	0.0084	1.4
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										

**Guidance:**

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	LASACO	15 : NTQ	21 : 0-6,499	4	9,496	3,498	0	0
NSE	NSE	201804	LASACO	15 : NTQ	22 : 6,500-34,999	17	300,759	74,185	0	0
NSE	NSE	201804	LASACO	15 : NTQ	23 : 35,000-126,499	27	2,264,929	1,026,973	150,000	0
NSE	NSE	201804	LASACO	15 : NTQ	24 : 126,500 & above	93	79,462,060	28,494,268	3,900,000	0
NSE	NSE	201804	LAWUNION	11 : MKT	21 : 0-6,499	15	24,366	0	24,366	0
NSE	NSE	201804	LAWUNION	11 : MKT	22 : 6,500-34,999	3	24,000	0	24,000	0
NSE	NSE	201804	LAWUNION	11 : MKT	23 : 35,000-126,499	3	128,600	48,500	80,100	0
NSE	NSE	201804	LAWUNION	12 : MLO	21 : 0-6,499	61	45,109	0	40,125	0
NSE	NSE	201804	LAWUNION	12 : MLO	22 : 6,500-34,999	13	287,902	0	273,902	0
NSE	NSE	201804	LAWUNION	12 : MLO	23 : 35,000-126,499	8	515,295	2,039	513,256	0
NSE	NSE	201804	LAWUNION	12 : MLO	24 : 126,500 & above	10	8,753,207	242,258	7,118,014	0
NSE	NSE	201804	LAWUNION	13 : ITQ	21 : 0-6,499	8	17,274	6,550	1,000	0
NSE	NSE	201804	LAWUNION	13 : ITQ	22 : 6,500-34,999	4	81,793	63,593	200	0
NSE	NSE	201804	LAWUNION	13 : ITQ	23 : 35,000-126,499	6	367,606	49,684	57,765	0
NSE	NSE	201804	LAWUNION	13 : ITQ	24 : 126,500 & above	2	477,950	177,950	2,000	0
NSE	NSE	201804	LAWUNION	14 : ATQ	21 : 0-6,499	22	57,810	35,745	9,815	0

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
LASACO	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
LASACO	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
LASACO	15 : NTQ	23 : 35,000-126,499	-	-	-	100,000	-	-0.0200
LASACO	15 : NTQ	24 : 126,500 & above	-	-	500,000	-	-	-0.0153
LAWUNION	11 : MKT	21 : 0-6,499	24,366	-	-	-	-	0.0329
LAWUNION	11 : MKT	22 : 6,500-34,999	24,000	-	-	-	-	0.0079
LAWUNION	11 : MKT	23 : 35,000-126,499	80,100	-	-	-	-	0.0548
LAWUNION	12 : MLO	21 : 0-6,499	39,940	-	-	-	-	0.0164
LAWUNION	12 : MLO	22 : 6,500-34,999	246,402	-	27,500	-	-	0.0289
LAWUNION	12 : MLO	23 : 35,000-126,499	509,182	-	-	50	4,024	0.0019
LAWUNION	12 : MLO	24 : 126,500 & above	7,076,756	-	-	-	33,593	-0.0069
LAWUNION	13 : ITQ	21 : 0-6,499	-	-	-	-	1,000	-0.0600
LAWUNION	13 : ITQ	22 : 6,500-34,999	-	-	200	-	-	-0.0200
LAWUNION	13 : ITQ	23 : 35,000-126,499	-	-	-	200	46,000	-0.0131
LAWUNION	13 : ITQ	24 : 126,500 & above	-	-	2,000	-	-	-0.0500
LAWUNION	14 : ATQ	21 : 0-6,499	-	-	-	4,815	1,000	-0.0331

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
LASACO	15 : NTQ	21 : 0-6,499										
LASACO	15 : NTQ	22 : 6,500-34,999										
LASACO	15 : NTQ	23 : 35,000-126,499										
LASACO	15 : NTQ	24 : 126,500 & above										
LAWUNION	11 : MKT	21 : 0-6,499	0.034749		0	0.0000	0.0	18,652	0.0	5,714	0.0194	0.0
LAWUNION	11 : MKT	22 : 6,500-34,999	0.028704		0	0.0000	0.0	14,000	0.0	10,000	0.0294	0.0
LAWUNION	11 : MKT	23 : 35,000-126,499	0.054794		0	0.0000	0.0	40,000	0.0	40,100	0.0098	0.0
LAWUNION	12 : MLO	21 : 0-6,499	0.020466		0	0.0000	0.0	40,125	24.6	0	0.0000	0.0
LAWUNION	12 : MLO	22 : 6,500-34,999	0.026476		0	0.0000	0.0	226,402	0.0	47,500	0.0138	57.9
LAWUNION	12 : MLO	23 : 35,000-126,499	0.025576		0	0.0000	0.0	513,256	16.1	0	0.0000	0.0
LAWUNION	12 : MLO	24 : 126,500 & above	0.003111		0	0.0000	0.0	7,118,014	21.6	0	0.0000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	LAWUNION	14 : ATQ	22 : 6,500-34,999	13	217,912	68,500	13,000	0	
NSE	NSE	201804	LAWUNION	14 : ATQ	23 : 35,000-126,499	24	1,330,926	876,850	184,776	0	
NSE	NSE	201804	LAWUNION	14 : ATQ	24 : 126,500 & above	12	2,849,942	1,500,000	109,750	0	
NSE	NSE	201804	LAWUNION	15 : NTQ	21 : 0-6,499	10	42,333	10,258	4,815	0	
NSE	NSE	201804	LAWUNION	15 : NTQ	22 : 6,500-34,999	2	30,000	0	30,000	0	
NSE	NSE	201804	LAWUNION	15 : NTQ	23 : 35,000-126,499	20	1,485,705	601,357	0	0	
NSE	NSE	201804	LAWUNION	15 : NTQ	24 : 126,500 & above	11	3,072,039	1,250,000	5,529	0	
NSE	NSE	201804	LEARNAFRCA	11 : MKT	21 : 0-6,499	14	13,868	0	13,868	0	
NSE	NSE	201804	LEARNAFRCA	11 : MKT	22 : 6,500-34,999	4	47,861	15,000	32,861	0	
NSE	NSE	201804	LEARNAFRCA	11 : MKT	23 : 35,000-126,499	6	510,000	40,000	470,000	0	
NSE	NSE	201804	LEARNAFRCA	11 : MKT	24 : 126,500 & above	2	300,000	0	300,000	0	
NSE	NSE	201804	LEARNAFRCA	12 : MLO	21 : 0-6,499	76	117,820	516	98,704	0	
NSE	NSE	201804	LEARNAFRCA	12 : MLO	22 : 6,500-34,999	30	502,283	21,000	416,560	0	
NSE	NSE	201804	LEARNAFRCA	12 : MLO	23 : 35,000-126,499	31	2,148,201	221,944	1,576,787	0	
NSE	NSE	201804	LEARNAFRCA	12 : MLO	24 : 126,500 & above	31	9,800,770	1,136,814	2,847,539	0	
NSE	NSE	201804	LEARNAFRCA	13 : ITQ	21 : 0-6,499	14	52,556	14,297	33,259	0	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
LAWUNION	14 : ATQ	22 : 6,500-34,999	-	-	-	500	-	-0.0408
LAWUNION	14 : ATQ	23 : 35,000-126,499	-	-	-	43,150	-	-0.0231
LAWUNION	14 : ATQ	24 : 126,500 & above	-	-	-	103,000	500	-0.0286
LAWUNION	15 : NTQ	21 : 0-6,499	-	-	-	4,815	-	0.0100
LAWUNION	15 : NTQ	22 : 6,500-34,999	-	-	-	-	20,000	-0.0467
LAWUNION	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
LAWUNION	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	-0.0700
LEARNAFRCA	11 : MKT	21 : 0-6,499	13,868	-	-	-	-	0.0482
LEARNAFRCA	11 : MKT	22 : 6,500-34,999	32,861	-	-	-	-	0.0198
LEARNAFRCA	11 : MKT	23 : 35,000-126,499	470,000	-	-	-	-	0.0290
LEARNAFRCA	11 : MKT	24 : 126,500 & above	300,000	-	-	-	-	0.0163
LEARNAFRCA	12 : MLO	21 : 0-6,499	97,504	-	1,200	-	-	0.0238
LEARNAFRCA	12 : MLO	22 : 6,500-34,999	388,710	20,000	3,473	4,377	-	0.0266
LEARNAFRCA	12 : MLO	23 : 35,000-126,499	1,521,460	-	40,000	-	-	0.0215
LEARNAFRCA	12 : MLO	24 : 126,500 & above	2,379,074	10,000	-	304,865	1,600	0.0453
LEARNAFRCA	13 : ITQ	21 : 0-6,499	-	-	5,629	17,730	470	-0.0193

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
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	0.056862	0	0.0000	0.0	13,868	0.0	0	0.0000	0.0
LEARNAFRCA	11 : MKT	22 : 6,500-34,999	0.041923	0	0.0000	0.0	32,861	0.0	0	0.0000	0.0
LEARNAFRCA	11 : MKT	23 : 35,000-126,499	0.048184	0	0.0000	0.0	270,000	0.0	200,000	0.0154	0.0
LEARNAFRCA	11 : MKT	24 : 126,500 & above	0.046267	0	0.0000	0.0	150,000	0.0	150,000	0.0063	0.0
LEARNAFRCA	12 : MLO	21 : 0-6,499	0.031861	0	0.0000	0.0	97,504	0.0	1,200	0.0100	237.0
LEARNAFRCA	12 : MLO	22 : 6,500-34,999	0.031433	0	0.0000	0.0	378,330	9.7	38,230	0.0094	0.0
LEARNAFRCA	12 : MLO	23 : 35,000-126,499	0.028911	0	0.0000	0.0	1,334,497	60.5	242,290	0.0283	0.0
LEARNAFRCA	12 : MLO	24 : 126,500 & above	0.043491	0	0.0000	0.0	2,693,939	70.5	153,600	0.0500	7661.8
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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	LEARNAFRCA	13 : ITQ	22 : 6,500-34,999	22	349,912	138,224	151,746	0	
NSE	NSE	201804	LEARNAFRCA	13 : ITQ	23 : 35,000-126,499	26	1,822,751	238,514	697,597	0	
NSE	NSE	201804	LEARNAFRCA	13 : ITQ	24 : 126,500 & above	14	4,129,423	1,650,666	1,120,757	0	
NSE	NSE	201804	LEARNAFRCA	14 : ATQ	21 : 0-6,499	14	24,235	13,145	1,700	0	
NSE	NSE	201804	LEARNAFRCA	14 : ATQ	22 : 6,500-34,999	12	180,159	86,139	75,740	0	
NSE	NSE	201804	LEARNAFRCA	14 : ATQ	23 : 35,000-126,499	19	1,307,000	669,035	146,488	0	
NSE	NSE	201804	LEARNAFRCA	14 : ATQ	24 : 126,500 & above	9	2,538,397	376,230	572,182	0	
NSE	NSE	201804	LEARNAFRCA	15 : NTQ	21 : 0-6,499	20	52,270	13,450	10,280	0	
NSE	NSE	201804	LEARNAFRCA	15 : NTQ	22 : 6,500-34,999	17	274,307	50,000	36,394	0	
NSE	NSE	201804	LEARNAFRCA	15 : NTQ	23 : 35,000-126,499	19	1,321,326	336,140	66,230	0	
NSE	NSE	201804	LEARNAFRCA	15 : NTQ	24 : 126,500 & above	11	3,905,000	900,000	200,000	0	
NSE	NSE	201804	LINKASSURE	11 : MKT	21 : 0-6,499	13	25,250	0	25,250	0	
NSE	NSE	201804	LINKASSURE	11 : MKT	22 : 6,500-34,999	5	86,000	0	86,000	0	
NSE	NSE	201804	LINKASSURE	11 : MKT	23 : 35,000-126,499	1	90,000	0	90,000	0	
NSE	NSE	201804	LINKASSURE	11 : MKT	24 : 126,500 & above	2	5,479,400	0	5,479,400	0	
NSE	NSE	201804	LINKASSURE	12 : MLO	21 : 0-6,499	19	33,709	0	33,709	0	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
LEARNAFRCA	13 : ITQ	22 : 6,500-34,999	-	751	1,000	36,810	57,136	-0.0232
LEARNAFRCA	13 : ITQ	23 : 35,000-126,499	-	10,200	-	368,652	97,166	-0.0277
LEARNAFRCA	13 : ITQ	24 : 126,500 & above	-	-	200,000	482,000	200	-0.0274
LEARNAFRCA	14 : ATQ	21 : 0-6,499	-	-	-	-	500	-0.0400
LEARNAFRCA	14 : ATQ	22 : 6,500-34,999	-	-	-	35,520	300	-0.0228
LEARNAFRCA	14 : ATQ	23 : 35,000-126,499	-	-	500	68,523	76,465	-0.0311
LEARNAFRCA	14 : ATQ	24 : 126,500 & above	-	-	-	-	116,007	-0.0586
LEARNAFRCA	15 : NTQ	21 : 0-6,499	-	-	4,480	250	5,000	-0.0481
LEARNAFRCA	15 : NTQ	22 : 6,500-34,999	-	-	-	9,450	26,944	-0.0431
LEARNAFRCA	15 : NTQ	23 : 35,000-126,499	-	-	-	-	22,230	-0.0732
LEARNAFRCA	15 : NTQ	24 : 126,500 & above	-	-	-	-	200,000	-0.0400
LINKASSURE	11 : MKT	21 : 0-6,499	25,250	-	-	-	-	0.0378
LINKASSURE	11 : MKT	22 : 6,500-34,999	86,000	-	-	-	-	0.0278
LINKASSURE	11 : MKT	23 : 35,000-126,499	90,000	-	-	-	-	0.0600
LINKASSURE	11 : MKT	24 : 126,500 & above	5,479,400	-	-	-	-	0.0485
LINKASSURE	12 : MLO	21 : 0-6,499	31,409	-	-	1,100	300	0.0199

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
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	0.028653	0	0.0000	0.0	25,250	0.0	0	0.0000	0.0
LINKASSURE	11 : MKT	22 : 6,500-34,999	0.037674	0	0.0000	0.0	86,000	0.0	0	0.0000	0.0
LINKASSURE	11 : MKT	23 : 35,000-126,499	0.060000	0	0.0000	0.0	90,000	0.0	0	0.0000	0.0
LINKASSURE	11 : MKT	24 : 126,500 & above	0.047590	0	0.0000	0.0	5,479,400	0.0	0	0.0000	0.0
LINKASSURE	12 : MLO	21 : 0-6,499	0.022271	0	0.0000	0.0	33,709	145.8	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: April 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	201804	LINKASSURE	12 : MLO	22 : 6,500-34,999	15	245,216	0	245,216	0
NSE	NSE	201804	LINKASSURE	12 : MLO	23 : 35,000-126,499	23	1,602,622	142,005	1,339,817	0
NSE	NSE	201804	LINKASSURE	12 : MLO	24 : 126,500 & above	33	21,013,890	2,410,671	14,319,160	0
NSE	NSE	201804	LINKASSURE	13 : ITQ	21 : 0-6,499	4	7,131	995	5,410	0
NSE	NSE	201804	LINKASSURE	13 : ITQ	22 : 6,500-34,999	8	162,000	27,000	81,000	0
NSE	NSE	201804	LINKASSURE	13 : ITQ	23 : 35,000-126,499	13	1,084,217	273,592	314,025	0
NSE	NSE	201804	LINKASSURE	13 : ITQ	24 : 126,500 & above	28	23,320,986	2,384,941	8,962,908	0
NSE	NSE	201804	LINKASSURE	14 : ATQ	21 : 0-6,499	8	24,994	5,749	13,745	0
NSE	NSE	201804	LINKASSURE	14 : ATQ	22 : 6,500-34,999	11	183,710	111,610	52,100	0
NSE	NSE	201804	LINKASSURE	14 : ATQ	23 : 35,000-126,499	11	756,017	202,217	400	0
NSE	NSE	201804	LINKASSURE	14 : ATQ	24 : 126,500 & above	21	16,717,319	3,132,950	2,921,474	0
NSE	NSE	201804	LINKASSURE	15 : NTQ	21 : 0-6,499	4	8,650	0	0	0
NSE	NSE	201804	LINKASSURE	15 : NTQ	22 : 6,500-34,999	10	182,932	29,800	0	0
NSE	NSE	201804	LINKASSURE	15 : NTQ	23 : 35,000-126,499	19	1,431,900	560,000	50,000	0
NSE	NSE	201804	LINKASSURE	15 : NTQ	24 : 126,500 & above	11	10,895,396	3,478,218	816,955	0
NSE	NSE	201804	LIVESTOCK	11 : MKT	21 : 0-6,499	26	53,566	0	53,566	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
LINKASSURE	12 : MLO	22 : 6,500-34,999	244,416	-	-	-	800	- 0.0249
LINKASSURE	12 : MLO	23 : 35,000-126,499	1,311,917	-	2,400	25,000	-	0.0241
LINKASSURE	12 : MLO	24 : 126,500 & above	11,858,263	130,000	567,572	1,077,595	509,830	0.0140
LINKASSURE	13 : ITQ	21 : 0-6,499	-	410	-	5,000	-	-0.0030
LINKASSURE	13 : ITQ	22 : 6,500-34,999	-	-	-	31,000	50,000	0.0125
LINKASSURE	13 : ITQ	23 : 35,000-126,499	-	-	-	140,325	73,700	0.0127
LINKASSURE	13 : ITQ	24 : 126,500 & above	-	-	40,567	3,581,000	2,004,950	-0.0173
LINKASSURE	14 : ATQ	21 : 0-6,499	-	-	-	3,000	4,495	-0.0260
LINKASSURE	14 : ATQ	22 : 6,500-34,999	-	7,000	-	-	15,100	-0.0207
LINKASSURE	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	-0.0400
LINKASSURE	14 : ATQ	24 : 126,500 & above	5,000	-	-	958,050	500	-0.0421
LINKASSURE	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
LINKASSURE	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
LINKASSURE	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-0.0600
LINKASSURE	15 : NTQ	24 : 126,500 & above	-	-	73,000	-	-	-0.0505
LIVESTOCK	11 : MKT	21 : 0-6,499	53,566	-	-	-	-	0.0276

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
LINKASSURE	12 : MLO	22 : 6,500-34,999	0.026006		0	0.0000	0.0	235,216	1.6	10,000	0.0096	0.0
LINKASSURE	12 : MLO	23 : 35,000-126,499	0.028946		0	0.0000	0.0	1,339,817	31.3	0	0.0000	0.0
LINKASSURE	12 : MLO	24 : 126,500 & above	0.032264		0	0.0000	0.0	11,715,160	489.2	2,604,000	0.0111	13.6
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	0.033958		0	0.0000	0.0	49,566	0.0	4,000	0.0063	0.0

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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	201804	LIVESTOCK	11 : MKT	22 : 6,500-34,999	9	193,660	0	193,660	0	
NSE	NSE	201804	LIVESTOCK	11 : MKT	23 : 35,000-126,499	11	881,316	50,000	831,316	0	
NSE	NSE	201804	LIVESTOCK	11 : MKT	24 : 126,500 & above	1	200,000	200,000	0	0	
NSE	NSE	201804	LIVESTOCK	12 : MLO	21 : 0-6,499	61	117,686	0	111,108	0	
NSE	NSE	201804	LIVESTOCK	12 : MLO	22 : 6,500-34,999	66	1,232,756	0	1,208,422	0	
NSE	NSE	201804	LIVESTOCK	12 : MLO	23 : 35,000-126,499	66	5,142,139	285,353	4,492,986	0	
NSE	NSE	201804	LIVESTOCK	12 : MLO	24 : 126,500 & above	35	11,842,362	3,384,454	6,797,488	0	
NSE	NSE	201804	LIVESTOCK	13 : ITQ	21 : 0-6,499	21	66,189	15,000	44,689	0	
NSE	NSE	201804	LIVESTOCK	13 : ITQ	22 : 6,500-34,999	17	253,260	76,986	138,010	0	
NSE	NSE	201804	LIVESTOCK	13 : ITQ	23 : 35,000-126,499	22	1,604,700	1,100,400	158,713	0	
NSE	NSE	201804	LIVESTOCK	13 : ITQ	24 : 126,500 & above	16	6,190,500	1,568,471	658,645	0	
NSE	NSE	201804	LIVESTOCK	14 : ATQ	21 : 0-6,499	30	77,007	17,972	42,835	0	
NSE	NSE	201804	LIVESTOCK	14 : ATQ	22 : 6,500-34,999	30	507,684	91,406	186,801	0	
NSE	NSE	201804	LIVESTOCK	14 : ATQ	23 : 35,000-126,499	35	2,924,613	735,390	1,031,605	0	
NSE	NSE	201804	LIVESTOCK	14 : ATQ	24 : 126,500 & above	29	10,014,829	1,626,538	2,019,502	0	
NSE	NSE	201804	LIVESTOCK	15 : NTQ	21 : 0-6,499	22	59,979	13,200	12,065	0	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
LIVESTOCK	11 : MKT	22 : 6,500-34,999	193,660	-	-	-	-	0.0400
LIVESTOCK	11 : MKT	23 : 35,000-126,499	831,316	-	-	-	-	0.0261
LIVESTOCK	11 : MKT	24 : 126,500 & above	-	-	-	-	-	0.0000
LIVESTOCK	12 : MLO	21 : 0-6,499	107,830	-	1,000	1,478	-	0.0119
LIVESTOCK	12 : MLO	22 : 6,500-34,999	1,018,106	5,100	17,531	82,922	20,271	0.0082
LIVESTOCK	12 : MLO	23 : 35,000-126,499	3,776,526	91,830	171,800	154,766	-	0.0122
LIVESTOCK	12 : MLO	24 : 126,500 & above	4,902,310	348,860	292,335	871,025	81,478	0.0127
LIVESTOCK	13 : ITQ	21 : 0-6,499	-	-	3,294	17,847	7,756	-0.0118
LIVESTOCK	13 : ITQ	22 : 6,500-34,999	-	-	37,000	49,400	7,005	0.0011
LIVESTOCK	13 : ITQ	23 : 35,000-126,499	-	7,200	-	108,900	-	0.0004
LIVESTOCK	13 : ITQ	24 : 126,500 & above	-	-	2,100	173,874	-	-0.0175
LIVESTOCK	14 : ATQ	21 : 0-6,499	-	-	4,000	16,500	12,695	0.0007
LIVESTOCK	14 : ATQ	22 : 6,500-34,999	8,170	23,000	18,831	28,500	24,000	-0.0202
LIVESTOCK	14 : ATQ	23 : 35,000-126,499	-	-	15,406	637,254	284,637	-0.0194
LIVESTOCK	14 : ATQ	24 : 126,500 & above	-	100,000	60,200	574,086	202,581	-0.0190
LIVESTOCK	15 : NTQ	21 : 0-6,499	-	-	-	-	7,065	-0.0306

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
LIVESTOCK	11 : MKT	22 : 6,500-34,999	0.048124		0	0.0000	0.0	193,660	0.0	0	0.0000	0.0
LIVESTOCK	11 : MKT	23 : 35,000-126,499	0.027986		0	0.0000	0.0	443,842	0.0	387,474	0.0084	0.0
LIVESTOCK	11 : MKT	24 : 126,500 & above	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
LIVESTOCK	12 : MLO	21 : 0-6,499	0.017659		0	0.0000	0.0	107,704	2.6	3,404	0.0169	1961.3
LIVESTOCK	12 : MLO	22 : 6,500-34,999	0.021621		0	0.0000	0.0	1,156,039	257.9	52,383	0.0138	1917.9
LIVESTOCK	12 : MLO	23 : 35,000-126,499	0.021705		0	0.0000	0.0	4,091,871	471.3	401,115	0.0133	0.0
LIVESTOCK	12 : MLO	24 : 126,500 & above	0.027279		0	0.0000	0.0	5,490,221	480.4	1,307,267	0.0232	88.1
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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	LIVESTOCK	15 : NTQ	22 : 6,500-34,999	35	709,246	176,895	60,800	0	
NSE	NSE	201804	LIVESTOCK	15 : NTQ	23 : 35,000-126,499	28	2,219,700	917,213	694,887	0	
NSE	NSE	201804	LIVESTOCK	15 : NTQ	24 : 126,500 & above	25	10,676,746	1,250,170	984,349	0	
NSE	NSE	201804	MANSARD	11 : MKT	21 : 0-6,499	30	37,072	2,520	34,552	0	
NSE	NSE	201804	MANSARD	11 : MKT	22 : 6,500-34,999	9	149,061	0	149,061	0	
NSE	NSE	201804	MANSARD	11 : MKT	23 : 35,000-126,499	4	232,000	100,000	132,000	0	
NSE	NSE	201804	MANSARD	11 : MKT	24 : 126,500 & above	2	420,500	170,500	250,000	0	
NSE	NSE	201804	MANSARD	12 : MLO	21 : 0-6,499	40	55,713	80	43,663	0	
NSE	NSE	201804	MANSARD	12 : MLO	22 : 6,500-34,999	19	375,703	34,515	321,082	0	
NSE	NSE	201804	MANSARD	12 : MLO	23 : 35,000-126,499	15	1,098,661	70,000	670,520	0	
NSE	NSE	201804	MANSARD	12 : MLO	24 : 126,500 & above	16	21,835,837	0	20,282,465	0	
NSE	NSE	201804	MANSARD	13 : ITQ	21 : 0-6,499	24	37,495	4,300	10,630	0	
NSE	NSE	201804	MANSARD	13 : ITQ	22 : 6,500-34,999	17	357,995	173,054	73,200	0	
NSE	NSE	201804	MANSARD	13 : ITQ	23 : 35,000-126,499	10	845,000	196,983	126,292	0	
NSE	NSE	201804	MANSARD	13 : ITQ	24 : 126,500 & above	11	2,814,886	800,000	609,826	0	
NSE	NSE	201804	MANSARD	14 : ATQ	21 : 0-6,499	25	49,839	10,264	19,540	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
LIVESTOCK	15 : NTQ	22 : 6,500-34,999	-	-	-	11,065	29,000	-0.0024
LIVESTOCK	15 : NTQ	23 : 35,000-126,499	-	80,000	-	116,000	131,287	-0.0329
LIVESTOCK	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	-0.0133
MANSARD	11 : MKT	21 : 0-6,499	34,552	-	-	-	-	0.0816
MANSARD	11 : MKT	22 : 6,500-34,999	149,061	-	-	-	-	0.1848
MANSARD	11 : MKT	23 : 35,000-126,499	132,000	-	-	-	-	0.2504
MANSARD	11 : MKT	24 : 126,500 & above	250,000	-	-	-	-	0.1820
MANSARD	12 : MLO	21 : 0-6,499	33,457	-	-	5,206	5,000	0.0841
MANSARD	12 : MLO	22 : 6,500-34,999	269,337	14,050	45	9,800	17,950	0.0784
MANSARD	12 : MLO	23 : 35,000-126,499	455,945	-	84,890	129,685	-	0.0776
MANSARD	12 : MLO	24 : 126,500 & above	14,233,500	5,749,560	-	156,005	-	0.0185
MANSARD	13 : ITQ	21 : 0-6,499	-	-	1,505	4,300	1,000	-0.0467
MANSARD	13 : ITQ	22 : 6,500-34,999	-	-	12,500	6,226	4,700	-0.0143
MANSARD	13 : ITQ	23 : 35,000-126,499	-	-	200	125,092	-	-0.0906
MANSARD	13 : ITQ	24 : 126,500 & above	-	-	-	609,826	-	-0.0593
MANSARD	14 : ATQ	21 : 0-6,499	-	-	2,409	430	2,205	-0.2015

#### Guidance:

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



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## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
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	0.108111		0	0.0000	0.0	34,552	0.0	0	0.0000	0.0
MANSARD	11 : MKT	22 : 6,500-34,999	0.135142		0	0.0000	0.0	53,061	0.0	96,000	0.0170	0.0
MANSARD	11 : MKT	23 : 35,000-126,499	0.252485		0	0.0000	0.0	40,000	0.0	92,000	0.1290	0.0
MANSARD	11 : MKT	24 : 126,500 & above	0.182000		0	0.0000	0.0	0	0.0	250,000	0.0060	0.0
MANSARD	12 : MLO	21 : 0-6,499	0.112053		0	0.0000	0.0	42,663	350.7	1,000	0.0400	832.0
MANSARD	12 : MLO	22 : 6,500-34,999	0.075224		0	0.0000	0.0	265,232	389.5	55,850	0.0301	92.8
MANSARD	12 : MLO	23 : 35,000-126,499	0.047462		0	0.0000	0.0	470,835	135.4	199,685	0.0150	575.6
MANSARD	12 : MLO	24 : 126,500 & above	0.023565		0	0.0000	0.0	20,282,465	40.0	0	0.0000	0.0
MANSARD	13 : ITQ	21 : 0-6,499										
MANSARD	13 : ITQ	22 : 6,500-34,999										
MANSARD	13 : ITQ	23 : 35,000-126,499										
MANSARD	13 : ITQ	24 : 126,500 & above										
MANSARD	14 : ATQ	21 : 0-6,499										

**Guidance:**

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	MANSARD	14 : ATQ	22 : 6,500-34,999	7	114,500	22,500	54,495	0
NSE	NSE	201804	MANSARD	14 : ATQ	23 : 35,000-126,499	8	584,725	290,000	205,950	0
NSE	NSE	201804	MANSARD	14 : ATQ	24 : 126,500 & above	4	1,700,000	500,000	5,391	0
NSE	NSE	201804	MANSARD	15 : NTQ	21 : 0-6,499	7	15,712	14,512	0	0
NSE	NSE	201804	MANSARD	15 : NTQ	22 : 6,500-34,999	9	128,098	43,098	0	0
NSE	NSE	201804	MANSARD	15 : NTQ	23 : 35,000-126,499	4	349,983	0	100,000	0
NSE	NSE	201804	MAYBAKER	11 : MKT	21 : 0-6,499	60	93,326	0	93,326	0
NSE	NSE	201804	MAYBAKER	11 : MKT	22 : 6,500-34,999	28	423,841	40,000	383,841	0
NSE	NSE	201804	MAYBAKER	11 : MKT	23 : 35,000-126,499	9	539,984	90,000	449,984	0
NSE	NSE	201804	MAYBAKER	11 : MKT	24 : 126,500 & above	2	440,561	440,561	0	0
NSE	NSE	201804	MAYBAKER	12 : MLO	21 : 0-6,499	158	394,071	85	380,106	0
NSE	NSE	201804	MAYBAKER	12 : MLO	22 : 6,500-34,999	102	1,927,298	83,740	1,673,118	0
NSE	NSE	201804	MAYBAKER	12 : MLO	23 : 35,000-126,499	109	7,411,849	852,832	5,821,435	0
NSE	NSE	201804	MAYBAKER	12 : MLO	24 : 126,500 & above	49	16,136,803	1,251,688	13,539,958	0
NSE	NSE	201804	MAYBAKER	13 : ITQ	21 : 0-6,499	48	128,882	51,461	49,320	0
NSE	NSE	201804	MAYBAKER	13 : ITQ	22 : 6,500-34,999	73	1,395,242	516,253	655,654	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
MANSARD	14 : ATQ	22 : 6,500-34,999	-	-	-	25,000	-	-0.1531
MANSARD	14 : ATQ	23 : 35,000-126,499	-	100,000	-	-	100,950	-0.0745
MANSARD	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	-0.2500
MANSARD	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
MANSARD	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
MANSARD	15 : NTQ	23 : 35,000-126,499	-	-	-	100,000	-	-0.2000
MAYBAKER	11 : MKT	21 : 0-6,499	93,326	-	-	-	-	0.0720
MAYBAKER	11 : MKT	22 : 6,500-34,999	383,841	-	-	-	-	0.1201
MAYBAKER	11 : MKT	23 : 35,000-126,499	449,984	-	-	-	-	0.0813
MAYBAKER	11 : MKT	24 : 126,500 & above	-	-	-	-	-	0.0000
MAYBAKER	12 : MLO	21 : 0-6,499	351,805	5,000	2,347	7,401	8,775	0.0363
MAYBAKER	12 : MLO	22 : 6,500-34,999	1,495,377	300	51,074	95,747	25,650	0.0301
MAYBAKER	12 : MLO	23 : 35,000-126,499	4,964,018	144,288	120,461	481,109	27,620	0.0380
MAYBAKER	12 : MLO	24 : 126,500 & above	11,735,549	53,500	14,905	565,320	680,688	0.0312
MAYBAKER	13 : ITQ	21 : 0-6,499	-	3,000	7,950	13,780	4,464	-0.0850
MAYBAKER	13 : ITQ	22 : 6,500-34,999	1,100	41,470	120,397	294,572	76,301	-0.0572

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: April 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)	
MANSARD	14 : ATQ	22 : 6,500-34,999										
MANSARD	14 : ATQ	23 : 35,000-126,499										
MANSARD	14 : ATQ	24 : 126,500 & above										
MANSARD	15 : NTQ	21 : 0-6,499										
MANSARD	15 : NTQ	22 : 6,500-34,999										
MANSARD	15 : NTQ	23 : 35,000-126,499										
MAYBAKER	11 : MKT	21 : 0-6,499	0.065764		0	0.0000	0.0	87,326	0.0	6,000	0.0551	0.0
MAYBAKER	11 : MKT	22 : 6,500-34,999	0.095485		0	0.0000	0.0	279,541	0.0	104,300	0.0151	0.0
MAYBAKER	11 : MKT	23 : 35,000-126,499	0.092431		0	0.0000	0.0	209,000	0.0	240,984	0.0140	0.0
MAYBAKER	11 : MKT	24 : 126,500 & above	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
MAYBAKER	12 : MLO	21 : 0-6,499	0.047395		0	0.0000	0.0	378,209	138.5	1,897	0.0100	74.0
MAYBAKER	12 : MLO	22 : 6,500-34,999	0.043941		0	0.0000	0.0	1,632,118	99.0	41,000	0.0093	0.0
MAYBAKER	12 : MLO	23 : 35,000-126,499	0.049800		0	0.0000	0.0	5,307,321	156.5	514,114	0.0457	4.2
MAYBAKER	12 : MLO	24 : 126,500 & above	0.049106		0	0.0000	0.0	10,359,586	255.7	3,180,372	0.0248	726.5
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.

# NSE Market Execution Quality Report

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### Market Execution Quality Detail: April 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	201804	MAYBAKER	13 : ITQ	23 : 35,000-126,499	61	4,193,985	2,049,199	1,342,620	0	
NSE	NSE	201804	MAYBAKER	13 : ITQ	24 : 126,500 & above	17	6,278,790	1,862,440	552,960	0	
NSE	NSE	201804	MAYBAKER	14 : ATQ	21 : 0-6,499	39	98,774	27,959	46,294	0	
NSE	NSE	201804	MAYBAKER	14 : ATQ	22 : 6,500-34,999	54	937,789	317,413	459,476	0	
NSE	NSE	201804	MAYBAKER	14 : ATQ	23 : 35,000-126,499	44	3,142,820	1,056,523	865,228	0	
NSE	NSE	201804	MAYBAKER	14 : ATQ	24 : 126,500 & above	16	5,007,244	1,164,164	1,281,395	0	
NSE	NSE	201804	MAYBAKER	15 : NTQ	21 : 0-6,499	64	168,507	60,016	29,320	0	
NSE	NSE	201804	MAYBAKER	15 : NTQ	22 : 6,500-34,999	86	1,572,312	581,563	284,173	0	
NSE	NSE	201804	MAYBAKER	15 : NTQ	23 : 35,000-126,499	94	7,008,626	3,124,692	840,326	0	
NSE	NSE	201804	MAYBAKER	15 : NTQ	24 : 126,500 & above	41	10,991,659	3,157,105	191,172	0	
NSE	NSE	201804	MBENEFIT	11 : MKT	21 : 0-6,499	5	6,200	0	6,200	0	
NSE	NSE	201804	MBENEFIT	11 : MKT	22 : 6,500-34,999	3	58,000	0	58,000	0	
NSE	NSE	201804	MBENEFIT	11 : MKT	23 : 35,000-126,499	1	70,000	70,000	0	0	
NSE	NSE	201804	MBENEFIT	11 : MKT	24 : 126,500 & above	3	4,350,000	0	4,350,000	0	
NSE	NSE	201804	MBENEFIT	12 : MLO	21 : 0-6,499	11	12,180	0	12,180	0	
NSE	NSE	201804	MBENEFIT	12 : MLO	22 : 6,500-34,999	22	385,393	0	269,500	0	

#### Guidance:

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

# NSE Market Execution Quality Report

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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)
MAYBAKER	13 : ITQ	23 : 35,000-126,499	-	152,308	57,783	659,519	149,048	-0.0638
MAYBAKER	13 : ITQ	24 : 126,500 & above	-	50,000	200,000	202,200	-	-0.0433
MAYBAKER	14 : ATQ	21 : 0-6,499	-	-	4,500	15,529	10,000	-0.0561
MAYBAKER	14 : ATQ	22 : 6,500-34,999	-	-	37,563	172,617	104,162	-0.0745
MAYBAKER	14 : ATQ	23 : 35,000-126,499	-	16,000	40,000	271,871	255,905	-0.0771
MAYBAKER	14 : ATQ	24 : 126,500 & above	-	70,000	241,544	251,985	313,836	-0.0800
MAYBAKER	15 : NTQ	21 : 0-6,499	-	-	-	19,800	5,000	-0.1153
MAYBAKER	15 : NTQ	22 : 6,500-34,999	-	1,000	-	135,586	85,956	-0.0710
MAYBAKER	15 : NTQ	23 : 35,000-126,499	-	30,000	-	119,251	159,510	-0.0449
MAYBAKER	15 : NTQ	24 : 126,500 & above	-	-	-	32,401	111,561	-0.1132
MBENEFIT	11 : MKT	21 : 0-6,499	6,200	-	-	-	-	0.0056
MBENEFIT	11 : MKT	22 : 6,500-34,999	58,000	-	-	-	-	0.0000
MBENEFIT	11 : MKT	23 : 35,000-126,499	-	-	-	-	-	0.0000
MBENEFIT	11 : MKT	24 : 126,500 & above	4,350,000	-	-	-	-	0.0000
MBENEFIT	12 : MLO	21 : 0-6,499	12,180	-	-	-	-	0.0016
MBENEFIT	12 : MLO	22 : 6,500-34,999	189,500	-	42,000	37,207	-	0.0045

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
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	0.005645	0	0.0000	0.0	6,200	0.0	0	0.0000	0.0
MBENEFIT	11 : MKT	22 : 6,500-34,999	0.000000	0	0.0000	0.0	58,000	0.0	0	0.0000	0.0
MBENEFIT	11 : MKT	23 : 35,000-126,499	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0
MBENEFIT	11 : MKT	24 : 126,500 & above	0.000000	0	0.0000	0.0	4,350,000	0.0	0	0.0000	0.0
MBENEFIT	12 : MLO	21 : 0-6,499	0.002463	0	0.0000	0.0	12,180	0.0	0	0.0000	0.0
MBENEFIT	12 : MLO	22 : 6,500-34,999	0.005194	0	0.0000	0.0	269,500	124.3	0	0.0000	0.0

*Guidance:*

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

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### Market Execution Quality Detail: April 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	201804	MBENEFIT	12 : MLO	23 : 35,000-126,499	29	2,317,043	0	1,750,843	0	
NSE	NSE	201804	MBENEFIT	12 : MLO	24 : 126,500 & above	35	16,801,314	384,872	8,437,664	0	
NSE	NSE	201804	MBENEFIT	13 : ITQ	23 : 35,000-126,499	1	100,000	0	100,000	0	
NSE	NSE	201804	MBENEFIT	13 : ITQ	24 : 126,500 & above	2	360,000	360,000	0	0	
NSE	NSE	201804	MBENEFIT	14 : ATQ	22 : 6,500-34,999	4	61,500	25,000	26,500	0	
NSE	NSE	201804	MBENEFIT	14 : ATQ	23 : 35,000-126,499	5	499,383	100,000	100,000	0	
NSE	NSE	201804	MBENEFIT	14 : ATQ	24 : 126,500 & above	13	4,654,470	686,200	1,537,478	0	
NSE	NSE	201804	MBENEFIT	15 : NTQ	22 : 6,500-34,999	1	11,700	0	0	0	
NSE	NSE	201804	MBENEFIT	15 : NTQ	23 : 35,000-126,499	1	100,000	100,000	0	0	
NSE	NSE	201804	MBENEFIT	15 : NTQ	24 : 126,500 & above	1	1,000,000	0	0	0	
NSE	NSE	201804	MCNICHOLS	11 : MKT	21 : 0-6,499	1	2,000	0	2,000	0	
NSE	NSE	201804	MCNICHOLS	11 : MKT	22 : 6,500-34,999	1	26,000	26,000	0	0	
NSE	NSE	201804	MCNICHOLS	12 : MLO	21 : 0-6,499	6	5,000	0	5,000	0	
NSE	NSE	201804	MCNICHOLS	12 : MLO	22 : 6,500-34,999	4	53,000	0	41,800	0	
NSE	NSE	201804	MCNICHOLS	13 : ITQ	22 : 6,500-34,999	1	20,000	20,000	0	0	
NSE	NSE	201804	MCNICHOLS	14 : ATQ	21 : 0-6,499	4	4,700	2,700	0	0	

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
MBENEFIT	12 : MLO	23 : 35,000-126,499	1,454,686	100,000	70,000	37,207	-	0.0012
MBENEFIT	12 : MLO	24 : 126,500 & above	4,934,574	875,200	83,500	1,073,947	145,071	0.0042
MBENEFIT	13 : ITQ	23 : 35,000-126,499	-	-	-	-	100,000	0.0000
MBENEFIT	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000
MBENEFIT	14 : ATQ	22 : 6,500-34,999	-	-	-	10,000	-	-0.0162
MBENEFIT	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	-0.0100
MBENEFIT	14 : ATQ	24 : 126,500 & above	-	-	-	1,197,178	140,300	-0.0113
MBENEFIT	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
MBENEFIT	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
MBENEFIT	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
MCNICHOLS	11 : MKT	21 : 0-6,499	2,000	-	-	-	-	0.0200
MCNICHOLS	11 : MKT	22 : 6,500-34,999	-	-	-	-	-	0.0000
MCNICHOLS	12 : MLO	21 : 0-6,499	5,000	-	-	-	-	0.0324
MCNICHOLS	12 : MLO	22 : 6,500-34,999	31,300	-	-	10,000	-	0.0260
MCNICHOLS	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
MCNICHOLS	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000

*Guidance:*

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

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### Market Execution Quality Detail: April 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)	
MBENEFIT	12 : MLO	23 : 35,000-126,499	0.003915		0	0.0000	0.0	1,661,893	15.3	88,950	0.0100	5756.4
MBENEFIT	12 : MLO	24 : 126,500 & above	0.005265		0	0.0000	0.0	8,037,664	842.3	400,000	0.0075	15.0
MBENEFIT	13 : ITQ	23 : 35,000-126,499										
MBENEFIT	13 : ITQ	24 : 126,500 & above										
MBENEFIT	14 : ATQ	22 : 6,500-34,999										
MBENEFIT	14 : ATQ	23 : 35,000-126,499										
MBENEFIT	14 : ATQ	24 : 126,500 & above										
MBENEFIT	15 : NTQ	22 : 6,500-34,999										
MBENEFIT	15 : NTQ	23 : 35,000-126,499										
MBENEFIT	15 : NTQ	24 : 126,500 & above										
MCNICHOLS	11 : MKT	21 : 0-6,499	0.020000		0	0.0000	0.0	2,000	0.0	0	0.0000	0.0
MCNICHOLS	11 : MKT	22 : 6,500-34,999	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
MCNICHOLS	12 : MLO	21 : 0-6,499	0.032400		0	0.0000	0.0	5,000	0.0	0	0.0000	0.0
MCNICHOLS	12 : MLO	22 : 6,500-34,999	0.026913		0	0.0000	0.0	41,800	247.5	0	0.0000	0.0
MCNICHOLS	13 : ITQ	22 : 6,500-34,999										
MCNICHOLS	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 Quality Detail: April 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	201804	MCNICHOLS	14 : ATQ	22 : 6,500-34,999	1	10,000	0	10,000	0	
NSE	NSE	201804	MEYER	11 : MKT	21 : 0-6,499	2	600	0	600	0	
NSE	NSE	201804	MEYER	12 : MLO	21 : 0-6,499	11	14,900	0	14,900	0	
NSE	NSE	201804	MOBIL	11 : MKT	21 : 0-6,499	78	47,979	6,025	41,954	0	
NSE	NSE	201804	MOBIL	11 : MKT	22 : 6,500-34,999	2	17,000	0	17,000	0	
NSE	NSE	201804	MOBIL	12 : MLO	21 : 0-6,499	242	324,774	20,062	269,715	0	
NSE	NSE	201804	MOBIL	12 : MLO	22 : 6,500-34,999	47	694,757	137,850	498,089	0	
NSE	NSE	201804	MOBIL	12 : MLO	23 : 35,000-126,499	11	761,084	76,472	584,612	0	
NSE	NSE	201804	MOBIL	12 : MLO	24 : 126,500 & above	2	639,000	49,928	497,437	0	
NSE	NSE	201804	MOBIL	13 : ITQ	21 : 0-6,499	268	408,683	207,025	82,515	0	
NSE	NSE	201804	MOBIL	13 : ITQ	22 : 6,500-34,999	26	416,543	186,955	125,681	0	
NSE	NSE	201804	MOBIL	13 : ITQ	23 : 35,000-126,499	5	247,136	97,136	100,000	0	
NSE	NSE	201804	MOBIL	14 : ATQ	21 : 0-6,499	102	157,957	66,558	29,661	0	
NSE	NSE	201804	MOBIL	14 : ATQ	22 : 6,500-34,999	20	207,275	48,979	109,024	0	
NSE	NSE	201804	MOBIL	15 : NTQ	21 : 0-6,499	52	94,379	49,167	13,282	0	
NSE	NSE	201804	MOBIL	15 : NTQ	22 : 6,500-34,999	10	150,870	62,320	4,797	0	

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
MCNICHOLS	14 : ATQ	22 : 6,500-34,999	-	-	-	10,000	-	-0.0500
MEYER	11 : MKT	21 : 0-6,499	600	-	-	-	-	0.0000
MEYER	12 : MLO	21 : 0-6,499	14,900	-	-	-	-	0.0000
MOBIL	11 : MKT	21 : 0-6,499	41,954	-	-	-	-	5.0495
MOBIL	11 : MKT	22 : 6,500-34,999	17,000	-	-	-	-	-1.8235
MOBIL	12 : MLO	21 : 0-6,499	234,360	9,907	4,586	19,777	332	2.5439
MOBIL	12 : MLO	22 : 6,500-34,999	413,361	10,002	42,835	23,747	24	2.7777
MOBIL	12 : MLO	23 : 35,000-126,499	490,248	94,364	-	-	-	2.0254
MOBIL	12 : MLO	24 : 126,500 & above	497,028	-	-	409	-	7.9737
MOBIL	13 : ITQ	21 : 0-6,499	-	14,001	14,462	20,583	11,346	-3.0856
MOBIL	13 : ITQ	22 : 6,500-34,999	-	7,000	44,348	2,292	2,156	-1.6662
MOBIL	13 : ITQ	23 : 35,000-126,499	-	-	-	47,136	-	-0.8214
MOBIL	14 : ATQ	21 : 0-6,499	-	500	7,830	2,529	2,619	-2.7705
MOBIL	14 : ATQ	22 : 6,500-34,999	11,250	26,497	589	30,094	7,248	-2.9497
MOBIL	15 : NTQ	21 : 0-6,499	-	2,000	5,000	3,670	-	-5.2652
MOBIL	15 : NTQ	22 : 6,500-34,999	-	-	484	3,550	-	-8.8371

#### Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
MCNICHOLS	14 : ATQ	22 : 6,500-34,999										
MEYER	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	600	0.0	0	0.0000	0.0
MEYER	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	14,900	0.0	0	0.0000	0.0
MOBIL	11 : MKT	21 : 0-6,499	6.426510		0	0.0000	0.0	23,342	0.0	18,612	1.6706	0.0
MOBIL	11 : MKT	22 : 6,500-34,999	3.664705		0	0.0000	0.0	17,000	0.0	0	0.0000	0.0
MOBIL	12 : MLO	21 : 0-6,499	3.987768		0	0.0000	0.0	238,767	82.4	30,948	0.4065	0.1
MOBIL	12 : MLO	22 : 6,500-34,999	4.426172		0	0.0000	0.0	415,302	138.4	82,787	1.8783	27.8
MOBIL	12 : MLO	23 : 35,000-126,499	10.576340		0	0.0000	0.0	149,975	0.0	434,637	3.6896	5.4
MOBIL	12 : MLO	24 : 126,500 & above	15.349613		0	0.0000	0.0	47,365	10.4	450,072	3.9694	0.0
MOBIL	13 : ITQ	21 : 0-6,499										
MOBIL	13 : ITQ	22 : 6,500-34,999										
MOBIL	13 : ITQ	23 : 35,000-126,499										
MOBIL	14 : ATQ	21 : 0-6,499										
MOBIL	14 : ATQ	22 : 6,500-34,999										
MOBIL	15 : NTQ	21 : 0-6,499										
MOBIL	15 : NTQ	22 : 6,500-34,999										

**Guidance:**

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	MOBIL	15 : NTQ	23 : 35,000-126,499	1	50,000	42,000	0	0
NSE	NSE	201804	MORISON	11 : MKT	21 : 0-6,499	2	5,951	0	5,951	0
NSE	NSE	201804	MORISON	12 : MLO	21 : 0-6,499	3	4,900	0	4,900	0
NSE	NSE	201804	MORISON	12 : MLO	23 : 35,000-126,499	1	62,300	0	3,320	0
NSE	NSE	201804	MRS	11 : MKT	21 : 0-6,499	34	29,271	2,500	26,771	0
NSE	NSE	201804	MRS	11 : MKT	22 : 6,500-34,999	2	15,888	0	15,888	0
NSE	NSE	201804	MRS	12 : MLO	21 : 0-6,499	120	165,822	8,962	153,514	0
NSE	NSE	201804	MRS	12 : MLO	22 : 6,500-34,999	24	402,242	34,523	323,719	0
NSE	NSE	201804	MRS	12 : MLO	23 : 35,000-126,499	5	293,869	50,000	131,030	0
NSE	NSE	201804	MRS	12 : MLO	24 : 126,500 & above	1	200,000	0	2,678	0
NSE	NSE	201804	MRS	13 : ITQ	21 : 0-6,499	47	82,467	11,421	21,876	0
NSE	NSE	201804	MRS	13 : ITQ	22 : 6,500-34,999	7	90,560	33,550	28,874	0
NSE	NSE	201804	MRS	13 : ITQ	24 : 126,500 & above	1	129,950	0	1,000	0
NSE	NSE	201804	MRS	14 : ATQ	21 : 0-6,499	40	65,968	21,499	30,722	0
NSE	NSE	201804	MRS	14 : ATQ	22 : 6,500-34,999	14	195,501	13,667	107,514	0
NSE	NSE	201804	MRS	14 : ATQ	24 : 126,500 & above	1	198,941	0	3,810	0

#### Guidance:

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

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### Market Execution Quality Detail: April 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)
MOBIL	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
MORISON	11 : MKT	21 : 0-6,499	5,951	-	-	-	-	0.0000
MORISON	12 : MLO	21 : 0-6,499	4,900	-	-	-	-	0.0054
MORISON	12 : MLO	23 : 35,000-126,499	3,320	-	-	-	-	0.0000
MRS	11 : MKT	21 : 0-6,499	26,771	-	-	-	-	0.7315
MRS	11 : MKT	22 : 6,500-34,999	15,888	-	-	-	-	0.9434
MRS	12 : MLO	21 : 0-6,499	141,219	22	2,821	2,762	3,012	0.9635
MRS	12 : MLO	22 : 6,500-34,999	277,860	13,979	-	14,071	1,809	0.7173
MRS	12 : MLO	23 : 35,000-126,499	81,325	-	-	23,217	8,946	1.1065
MRS	12 : MLO	24 : 126,500 & above	2,678	-	-	-	-	-1.6500
MRS	13 : ITQ	21 : 0-6,499	-	-	2,170	16,128	2,307	-1.2118
MRS	13 : ITQ	22 : 6,500-34,999	-	-	10	7,897	10,820	-1.3129
MRS	13 : ITQ	24 : 126,500 & above	-	-	-	1,000	-	-1.1000
MRS	14 : ATQ	21 : 0-6,499	-	5,000	1,000	8,397	750	-1.6584
MRS	14 : ATQ	22 : 6,500-34,999	-	29,500	20,500	38,162	19,352	-1.2986
MRS	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	-1.3503

**Guidance:**

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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)	
MOBIL	15 : NTQ	23 : 35,000-126,499										
MORISON	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	5,951	0.0	0	0.0000	0.0
MORISON	12 : MLO	21 : 0-6,499	0.005371		0	0.0000	0.0	3,242	0.0	1,658	0.0079	0.0
MORISON	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	3,320	0.0	0	0.0000	0.0
MRS	11 : MKT	21 : 0-6,499	0.830353		0	0.0000	0.0	26,771	0.0	0	0.0000	0.0
MRS	11 : MKT	22 : 6,500-34,999	0.158905		0	0.0000	0.0	9,328	0.0	6,560	0.0424	0.0
MRS	12 : MLO	21 : 0-6,499	0.913268		0	0.0000	0.0	148,258	215.5	5,256	0.1869	0.0
MRS	12 : MLO	22 : 6,500-34,999	0.833935		0	0.0000	0.0	227,592	418.3	96,127	0.3284	40.4
MRS	12 : MLO	23 : 35,000-126,499	1.250116		0	0.0000	0.0	81,196	1079.4	49,834	0.0450	768.9
MRS	12 : MLO	24 : 126,500 & above	0.000000		0	0.0000	0.0	2,678	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	24 : 126,500 & above										
MRS	14 : ATQ	21 : 0-6,499										
MRS	14 : ATQ	22 : 6,500-34,999										
MRS	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.



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	MRS	15 : NTQ	21 : 0-6,499	10	8,587	2,325	0	0
NSE	NSE	201804	MRS	15 : NTQ	22 : 6,500-34,999	2	35,000	20,000	0	0
NSE	NSE	201804	MULTITREX	11 : MKT	21 : 0-6,499	2	1,000	0	1,000	0
NSE	NSE	201804	MULTIVERSE	11 : MKT	21 : 0-6,499	2	3,000	0	3,000	0
NSE	NSE	201804	MULTIVERSE	11 : MKT	22 : 6,500-34,999	2	30,000	0	30,000	0
NSE	NSE	201804	MULTIVERSE	11 : MKT	23 : 35,000-126,499	1	110,000	0	110,000	0
NSE	NSE	201804	MULTIVERSE	12 : MLO	21 : 0-6,499	5	11,500	0	11,500	0
NSE	NSE	201804	MULTIVERSE	12 : MLO	22 : 6,500-34,999	8	139,375	0	139,375	0
NSE	NSE	201804	MULTIVERSE	12 : MLO	23 : 35,000-126,499	7	521,768	0	521,768	0
NSE	NSE	201804	MULTIVERSE	12 : MLO	24 : 126,500 & above	18	32,579,840	0	14,965,152	0
NSE	NSE	201804	MULTIVERSE	14 : ATQ	23 : 35,000-126,499	1	100,000	0	0	0
NSE	NSE	201804	MULTIVERSE	14 : ATQ	24 : 126,500 & above	4	2,514,409	2,114,409	400,000	0
NSE	NSE	201804	MULTIVERSE	15 : NTQ	24 : 126,500 & above	2	2,212,109	1,812,109	0	0
NSE	NSE	201804	NAHCO	11 : MKT	21 : 0-6,499	46	65,254	0	65,254	0
NSE	NSE	201804	NAHCO	11 : MKT	22 : 6,500-34,999	15	216,084	28,497	187,587	0
NSE	NSE	201804	NAHCO	11 : MKT	23 : 35,000-126,499	5	404,300	47,300	357,000	0

#### Guidance:

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

# NSE Market Execution Quality Report

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### Market Execution Quality Detail: April 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)
MRS	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
MRS	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
MULTITREX	11 : MKT	21 : 0-6,499	1,000	-	-	-	-	0.0000
MULTIVERSE	11 : MKT	21 : 0-6,499	3,000	-	-	-	-	0.0067
MULTIVERSE	11 : MKT	22 : 6,500-34,999	30,000	-	-	-	-	0.0100
MULTIVERSE	11 : MKT	23 : 35,000-126,499	110,000	-	-	-	-	0.0000
MULTIVERSE	12 : MLO	21 : 0-6,499	11,500	-	-	-	-	0.0000
MULTIVERSE	12 : MLO	22 : 6,500-34,999	139,375	-	-	-	-	0.0000
MULTIVERSE	12 : MLO	23 : 35,000-126,499	521,768	-	-	-	-	0.0000
MULTIVERSE	12 : MLO	24 : 126,500 & above	9,027,182	-	33,000	500	642,288	0.0039
MULTIVERSE	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
MULTIVERSE	14 : ATQ	24 : 126,500 & above	-	-	200,000	2,000	198,000	-0.0100
MULTIVERSE	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
NAHCO	11 : MKT	21 : 0-6,499	65,254	-	-	-	-	0.1118
NAHCO	11 : MKT	22 : 6,500-34,999	187,587	-	-	-	-	0.1143
NAHCO	11 : MKT	23 : 35,000-126,499	357,000	-	-	-	-	0.1098

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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)	
MRS	15 : NTQ	21 : 0-6,499										
MRS	15 : NTQ	22 : 6,500-34,999										
MULTITREX	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	1,000	0.0	0	0.0000	0.0
MULTIVERSE	11 : MKT	21 : 0-6,499	0.006666		0	0.0000	0.0	3,000	0.0	0	0.0000	0.0
MULTIVERSE	11 : MKT	22 : 6,500-34,999	0.010000		0	0.0000	0.0	30,000	0.0	0	0.0000	0.0
MULTIVERSE	11 : MKT	23 : 35,000-126,499	0.000000		0	0.0000	0.0	110,000	0.0	0	0.0000	0.0
MULTIVERSE	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	11,500	0.0	0	0.0000	0.0
MULTIVERSE	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	139,375	0.0	0	0.0000	0.0
MULTIVERSE	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	521,768	0.0	0	0.0000	0.0
MULTIVERSE	12 : MLO	24 : 126,500 & above	0.003857		0	0.0000	0.0	14,965,152	3216.5	0	0.0000	0.0
MULTIVERSE	14 : ATQ	23 : 35,000-126,499										
MULTIVERSE	14 : ATQ	24 : 126,500 & above										
MULTIVERSE	15 : NTQ	24 : 126,500 & above										
NAHCO	11 : MKT	21 : 0-6,499	0.100828		0	0.0000	0.0	63,254	0.0	2,000	0.0058	0.0
NAHCO	11 : MKT	22 : 6,500-34,999	0.092808		0	0.0000	0.0	141,471	0.0	46,116	0.0076	0.0
NAHCO	11 : MKT	23 : 35,000-126,499	0.160163		0	0.0000	0.0	100,000	0.0	257,000	0.0506	0.0

*Guidance:*

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 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	201804	NAHCO	11 : MKT	24 : 126,500 & above	2	337,280	0	337,280	0	
NSE	NSE	201804	NAHCO	12 : MLO	21 : 0-6,499	163	318,640	3,000	315,640	0	
NSE	NSE	201804	NAHCO	12 : MLO	22 : 6,500-34,999	78	1,287,349	78,236	1,201,644	0	
NSE	NSE	201804	NAHCO	12 : MLO	23 : 35,000-126,499	44	3,222,899	254,993	2,879,821	0	
NSE	NSE	201804	NAHCO	12 : MLO	24 : 126,500 & above	21	6,010,075	963,313	4,308,188	0	
NSE	NSE	201804	NAHCO	13 : ITQ	21 : 0-6,499	68	182,575	75,678	90,673	0	
NSE	NSE	201804	NAHCO	13 : ITQ	22 : 6,500-34,999	49	862,913	326,895	358,109	0	
NSE	NSE	201804	NAHCO	13 : ITQ	23 : 35,000-126,499	59	4,241,695	1,584,956	1,044,091	0	
NSE	NSE	201804	NAHCO	13 : ITQ	24 : 126,500 & above	9	1,954,452	1,395,297	559,155	0	
NSE	NSE	201804	NAHCO	14 : ATQ	21 : 0-6,499	43	105,239	45,157	42,228	0	
NSE	NSE	201804	NAHCO	14 : ATQ	22 : 6,500-34,999	41	722,956	269,690	285,261	0	
NSE	NSE	201804	NAHCO	14 : ATQ	23 : 35,000-126,499	35	2,308,989	634,436	1,076,500	0	
NSE	NSE	201804	NAHCO	14 : ATQ	24 : 126,500 & above	11	2,543,146	950,000	131,763	0	
NSE	NSE	201804	NAHCO	15 : NTQ	21 : 0-6,499	31	73,363	28,853	16,250	0	
NSE	NSE	201804	NAHCO	15 : NTQ	22 : 6,500-34,999	59	1,049,173	339,198	128,872	0	
NSE	NSE	201804	NAHCO	15 : NTQ	23 : 35,000-126,499	57	4,078,614	1,529,264	103,382	0	

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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)
NAHCO	11 : MKT	24 : 126,500 & above	337,280	-	-	-	-	0.0671
NAHCO	12 : MLO	21 : 0-6,499	284,901	17,217	1,089	10,463	-	0.0516
NAHCO	12 : MLO	22 : 6,500-34,999	1,092,651	54,944	21,821	15,170	16,998	0.0296
NAHCO	12 : MLO	23 : 35,000-126,499	2,522,668	44,421	102,260	87,995	50,478	-0.0064
NAHCO	12 : MLO	24 : 126,500 & above	3,548,736	68,164	355,037	109,045	227,206	0.0825
NAHCO	13 : ITQ	21 : 0-6,499	6,000	6,680	20,614	35,295	16,130	-0.0595
NAHCO	13 : ITQ	22 : 6,500-34,999	-	17,500	47,747	122,318	73,528	-0.0550
NAHCO	13 : ITQ	23 : 35,000-126,499	-	-	217,599	55,809	210,500	-0.0465
NAHCO	13 : ITQ	24 : 126,500 & above	-	-	9,155	400,000	20,000	-0.1022
NAHCO	14 : ATQ	21 : 0-6,499	-	5,757	-	19,268	13,310	-0.0217
NAHCO	14 : ATQ	22 : 6,500-34,999	-	15,000	18,255	156,430	75,838	-0.0476
NAHCO	14 : ATQ	23 : 35,000-126,499	-	50,000	188,978	513,012	24,351	-0.0367
NAHCO	14 : ATQ	24 : 126,500 & above	-	100,000	-	-	1,100	-0.1148
NAHCO	15 : NTQ	21 : 0-6,499	-	-	-	-	5,000	0.0223
NAHCO	15 : NTQ	22 : 6,500-34,999	-	850	-	79,811	31,211	-0.1132
NAHCO	15 : NTQ	23 : 35,000-126,499	24,625	-	-	-	-	-0.1015

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
NAHCO	11 : MKT	24 : 126,500 & above	0.066361		0	0.0000	0.0	200,000	0.0	137,280	0.0274	0.0
NAHCO	12 : MLO	21 : 0-6,499	0.067562		0	0.0000	0.0	310,128	58.2	5,512	0.0327	38.5
NAHCO	12 : MLO	22 : 6,500-34,999	0.078834		0	0.0000	0.0	1,016,360	58.5	185,284	0.0323	3.5
NAHCO	12 : MLO	23 : 35,000-126,499	0.045801		0	0.0000	0.0	2,647,921	240.8	231,900	0.0173	0.0
NAHCO	12 : MLO	24 : 126,500 & above	0.083059		0	0.0000	0.0	3,011,952	280.4	1,296,236	0.0157	32.9
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										
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										

**Guidance:**

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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	201804	NAHCO	15 : NTQ	24 : 126,500 & above	26	6,012,940	2,908,292	628,906	0	
NSE	NSE	201804	NASCON	11 : MKT	21 : 0-6,499	95	100,541	0	100,541	0	
NSE	NSE	201804	NASCON	11 : MKT	22 : 6,500-34,999	14	218,745	0	218,745	0	
NSE	NSE	201804	NASCON	11 : MKT	23 : 35,000-126,499	4	198,409	0	198,409	0	
NSE	NSE	201804	NASCON	11 : MKT	24 : 126,500 & above	1	150,000	0	150,000	0	
NSE	NSE	201804	NASCON	12 : MLO	21 : 0-6,499	232	340,893	9,106	331,787	0	
NSE	NSE	201804	NASCON	12 : MLO	22 : 6,500-34,999	109	1,905,512	73,787	1,829,118	0	
NSE	NSE	201804	NASCON	12 : MLO	23 : 35,000-126,499	69	4,814,981	384,560	4,246,385	0	
NSE	NSE	201804	NASCON	12 : MLO	24 : 126,500 & above	14	6,481,996	618,204	5,740,281	0	
NSE	NSE	201804	NASCON	13 : ITQ	21 : 0-6,499	120	270,743	88,094	144,390	0	
NSE	NSE	201804	NASCON	13 : ITQ	22 : 6,500-34,999	102	1,764,430	658,439	683,787	0	
NSE	NSE	201804	NASCON	13 : ITQ	23 : 35,000-126,499	38	2,337,560	1,263,480	638,341	0	
NSE	NSE	201804	NASCON	13 : ITQ	24 : 126,500 & above	11	4,493,768	1,354,496	2,798,599	0	
NSE	NSE	201804	NASCON	14 : ATQ	21 : 0-6,499	121	258,953	127,690	85,550	0	
NSE	NSE	201804	NASCON	14 : ATQ	22 : 6,500-34,999	61	1,035,071	408,133	323,364	0	
NSE	NSE	201804	NASCON	14 : ATQ	23 : 35,000-126,499	41	3,123,631	658,654	896,651	0	

**Guidance:**

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: April 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)
NAHCO	15 : NTQ	24 : 126,500 & above	-	-	155,000	639	-	-0.0728
NASCON	11 : MKT	21 : 0-6,499	100,541	-	-	-	-	0.4642
NASCON	11 : MKT	22 : 6,500-34,999	218,745	-	-	-	-	0.7294
NASCON	11 : MKT	23 : 35,000-126,499	198,409	-	-	-	-	0.4914
NASCON	11 : MKT	24 : 126,500 & above	150,000	-	-	-	-	0.5529
NASCON	12 : MLO	21 : 0-6,499	319,455	2,195	5,637	2,525	1,975	0.2940
NASCON	12 : MLO	22 : 6,500-34,999	1,666,329	1,828	34,686	47,274	70,388	0.1244
NASCON	12 : MLO	23 : 35,000-126,499	3,470,626	342,707	149,536	232,154	51,362	0.2418
NASCON	12 : MLO	24 : 126,500 & above	5,317,991	-	-	417,290	5,000	0.0487
NASCON	13 : ITQ	21 : 0-6,499	-	6,943	20,562	62,278	31,667	-0.2541
NASCON	13 : ITQ	22 : 6,500-34,999	-	83,300	103,426	285,260	26,612	-0.1874
NASCON	13 : ITQ	23 : 35,000-126,499	-	1,124	163,276	259,959	148,429	-0.2487
NASCON	13 : ITQ	24 : 126,500 & above	2,640,000	-	90,000	45,126	1,000	0.1174
NASCON	14 : ATQ	21 : 0-6,499	-	180	25,849	43,359	6,537	-0.2600
NASCON	14 : ATQ	22 : 6,500-34,999	32,100	-	110,132	44,073	72,031	-0.2563
NASCON	14 : ATQ	23 : 35,000-126,499	57,993	328,603	30	261,859	113,534	-0.3645

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
NAHCO	15 : NTQ	24 : 126,500 & above										
NASCON	11 : MKT	21 : 0-6,499	0.391941		0	0.0000	0.0	82,641	0.0	17,900	0.0497	0.0
NASCON	11 : MKT	22 : 6,500-34,999	0.621632		0	0.0000	0.0	176,075	0.0	42,670	0.0764	0.0
NASCON	11 : MKT	23 : 35,000-126,499	0.499615		0	0.0000	0.0	142,809	0.0	55,600	0.1392	0.0
NASCON	11 : MKT	24 : 126,500 & above	0.652920		0	0.0000	0.0	0	0.0	150,000	0.0515	0.0
NASCON	12 : MLO	21 : 0-6,499	0.338181		0	0.0000	0.0	306,917	25.8	24,870	0.0585	0.0
NASCON	12 : MLO	22 : 6,500-34,999	0.308694		0	0.0000	0.0	1,633,313	141.0	195,805	0.0896	213.9
NASCON	12 : MLO	23 : 35,000-126,499	0.323586		0	0.0000	0.0	3,275,901	77.3	970,484	0.1042	49.4
NASCON	12 : MLO	24 : 126,500 & above	0.240202		0	0.0000	0.0	4,491,116	107.1	1,249,165	0.1170	0.0
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										

**Guidance:**

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: April 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	201804	NASCON	14 : ATQ	24 : 126,500 & above	9	2,726,229	695,557	466,526	0
NSE	NSE	201804	NASCON	15 : NTQ	21 : 0-6,499	40	108,072	75,522	12,909	0
NSE	NSE	201804	NASCON	15 : NTQ	22 : 6,500-34,999	28	486,344	251,874	30,000	0
NSE	NSE	201804	NASCON	15 : NTQ	23 : 35,000-126,499	27	1,925,639	604,915	280,246	0
NSE	NSE	201804	NASCON	15 : NTQ	24 : 126,500 & above	8	1,361,244	297,567	265,040	0
NSE	NSE	201804	NB	11 : MKT	21 : 0-6,499	149	139,755	0	139,755	0
NSE	NSE	201804	NB	11 : MKT	22 : 6,500-34,999	27	424,752	0	424,752	0
NSE	NSE	201804	NB	11 : MKT	23 : 35,000-126,499	7	391,098	0	391,098	0
NSE	NSE	201804	NB	12 : MLO	21 : 0-6,499	498	690,239	25,532	664,707	0
NSE	NSE	201804	NB	12 : MLO	22 : 6,500-34,999	208	3,309,389	162,944	3,140,136	0
NSE	NSE	201804	NB	12 : MLO	23 : 35,000-126,499	85	4,973,074	309,688	4,663,386	0
NSE	NSE	201804	NB	12 : MLO	24 : 126,500 & above	29	52,904,470	379,815	52,524,655	0
NSE	NSE	201804	NB	13 : ITQ	21 : 0-6,499	223	361,166	113,211	206,186	0
NSE	NSE	201804	NB	13 : ITQ	22 : 6,500-34,999	101	1,746,727	839,016	673,913	0
NSE	NSE	201804	NB	13 : ITQ	23 : 35,000-126,499	39	2,305,071	1,493,521	593,650	0
NSE	NSE	201804	NB	13 : ITQ	24 : 126,500 & above	6	17,528,483	0	17,528,483	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
NASCON	14 : ATQ	24 : 126,500 & above	-	149,999	140,673	-	1,100	-0.2561
NASCON	15 : NTQ	21 : 0-6,499	-	-	-	10,400	1,009	-0.3796
NASCON	15 : NTQ	22 : 6,500-34,999	-	10,000	10,000	10,000	-	-0.1500
NASCON	15 : NTQ	23 : 35,000-126,499	-	-	97,100	151,850	4,522	-0.6141
NASCON	15 : NTQ	24 : 126,500 & above	-	-	-	-	249,090	-0.7476
NB	11 : MKT	21 : 0-6,499	139,755	-	-	-	-	0.9661
NB	11 : MKT	22 : 6,500-34,999	424,752	-	-	-	-	0.4560
NB	11 : MKT	23 : 35,000-126,499	391,098	-	-	-	-	0.3597
NB	12 : MLO	21 : 0-6,499	617,723	11,407	11,192	21,748	2,482	0.3884
NB	12 : MLO	22 : 6,500-34,999	2,722,499	63,277	180,533	141,171	21,886	0.4546
NB	12 : MLO	23 : 35,000-126,499	4,092,696	195,067	273,277	48,498	32,642	0.7981
NB	12 : MLO	24 : 126,500 & above	52,290,180	120,000	109,724	4,751	-	2.1348
NB	13 : ITQ	21 : 0-6,499	8,854	10,428	56,995	87,244	21,048	-0.3421
NB	13 : ITQ	22 : 6,500-34,999	45,546	104,985	141,915	256,783	22,076	-0.5644
NB	13 : ITQ	23 : 35,000-126,499	270,488	67,082	54,937	96,880	3,355	-0.1300
NB	13 : ITQ	24 : 126,500 & above	17,170,557	-	200,513	3,969	26,064	0.1412

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: April 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)	
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	1.009737		0	0.0000	0.0	112,443	0.0	27,312	0.3970	0.0
NB	11 : MKT	22 : 6,500-34,999	0.578464		0	0.0000	0.0	293,660	0.0	131,092	0.1085	0.0
NB	11 : MKT	23 : 35,000-126,499	0.705157		0	0.0000	0.0	271,098	0.0	120,000	0.2559	0.0
NB	12 : MLO	21 : 0-6,499	0.597619	785	0.1000	0.0	624,932	42.4	38,990	0.2389	4.0	
NB	12 : MLO	22 : 6,500-34,999	0.660074		0	0.0000	0.0	2,699,315	85.3	440,821	0.2349	25.1
NB	12 : MLO	23 : 35,000-126,499	0.740328		0	0.0000	0.0	4,006,816	65.4	656,570	0.2461	8.3
NB	12 : MLO	24 : 126,500 & above	4.323396		0	0.0000	0.0	28,473,570	0.9	24,051,085	2.5321	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										

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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	201804	NB	14 : ATQ	21 : 0-6,499	210	342,244	110,741	183,069	0
NSE	NSE	201804	NB	14 : ATQ	22 : 6,500-34,999	118	1,976,196	903,558	767,333	0
NSE	NSE	201804	NB	14 : ATQ	23 : 35,000-126,499	33	1,963,426	1,102,733	786,911	0
NSE	NSE	201804	NB	14 : ATQ	24 : 126,500 & above	6	1,376,081	336,578	439,503	0
NSE	NSE	201804	NB	15 : NTQ	21 : 0-6,499	166	275,693	122,304	77,974	0
NSE	NSE	201804	NB	15 : NTQ	22 : 6,500-34,999	124	2,439,667	1,320,926	317,564	0
NSE	NSE	201804	NB	15 : NTQ	23 : 35,000-126,499	71	4,346,681	2,366,121	402,811	0
NSE	NSE	201804	NB	15 : NTQ	24 : 126,500 & above	14	5,281,804	713,151	2,842,457	0
NSE	NSE	201804	NCR	11 : MKT	21 : 0-6,499	3	220	0	220	0
NSE	NSE	201804	NCR	12 : MLO	21 : 0-6,499	39	5,366	0	5,366	0
NSE	NSE	201804	NCR	12 : MLO	22 : 6,500-34,999	2	37,637	0	37,637	0
NSE	NSE	201804	NEIMETH	11 : MKT	21 : 0-6,499	6	9,000	0	9,000	0
NSE	NSE	201804	NEIMETH	11 : MKT	22 : 6,500-34,999	4	52,564	0	52,564	0
NSE	NSE	201804	NEIMETH	12 : MLO	21 : 0-6,499	13	26,500	0	26,500	0
NSE	NSE	201804	NEIMETH	12 : MLO	22 : 6,500-34,999	6	102,000	0	102,000	0
NSE	NSE	201804	NEIMETH	12 : MLO	23 : 35,000-126,499	1	126,000	0	126,000	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
NB	14 : ATQ	21 : 0-6,499	2,000	6,435	20,284	103,936	19,298	-0.4588
NB	14 : ATQ	22 : 6,500-34,999	2,318	64,085	218,753	249,763	177,313	-0.2706
NB	14 : ATQ	23 : 35,000-126,499	50,936	352,404	70,329	162,800	-	0.4541
NB	14 : ATQ	24 : 126,500 & above	-	139,503	300,000	-	-	-0.7143
NB	15 : NTQ	21 : 0-6,499	40	1,757	6,215	18,412	15,485	-0.8796
NB	15 : NTQ	22 : 6,500-34,999	-	16,664	16,000	71,416	22,148	-1.3066
NB	15 : NTQ	23 : 35,000-126,499	-	100,000	25,811	100,000	27,000	-0.6751
NB	15 : NTQ	24 : 126,500 & above	2,059,821	778,503	4,133	-	-	-1.2093
NCR	11 : MKT	21 : 0-6,499	220	-	-	-	-	0.0000
NCR	12 : MLO	21 : 0-6,499	5,366	-	-	-	-	0.0000
NCR	12 : MLO	22 : 6,500-34,999	37,637	-	-	-	-	0.0000
NEIMETH	11 : MKT	21 : 0-6,499	9,000	-	-	-	-	0.0000
NEIMETH	11 : MKT	22 : 6,500-34,999	52,564	-	-	-	-	0.0000
NEIMETH	12 : MLO	21 : 0-6,499	26,500	-	-	-	-	0.0000
NEIMETH	12 : MLO	22 : 6,500-34,999	102,000	-	-	-	-	0.0000
NEIMETH	12 : MLO	23 : 35,000-126,499	126,000	-	-	-	-	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
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	220	0.0	0	0.0000	0.0
NCR	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	5,366	0.0	0	0.0000	0.0
NCR	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	37,637	0.0	0	0.0000	0.0
NEIMETH	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	9,000	0.0	0	0.0000	0.0
NEIMETH	11 : MKT	22 : 6,500-34,999	0.000000	0	0.0000	0.0	52,564	0.0	0	0.0000	0.0
NEIMETH	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	26,500	0.0	0	0.0000	0.0
NEIMETH	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	102,000	0.0	0	0.0000	0.0
NEIMETH	12 : MLO	23 : 35,000-126,499	0.000000	0	0.0000	0.0	126,000	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: April 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	201804	NEM	11 : MKT	21 : 0-6,499	19	34,159	0	34,159	0
NSE	NSE	201804	NEM	11 : MKT	22 : 6,500-34,999	11	135,366	0	135,366	0
NSE	NSE	201804	NEM	11 : MKT	23 : 35,000-126,499	7	479,304	0	479,304	0
NSE	NSE	201804	NEM	11 : MKT	24 : 126,500 & above	4	1,220,000	870,000	350,000	0
NSE	NSE	201804	NEM	12 : MLO	21 : 0-6,499	67	149,477	338	149,139	0
NSE	NSE	201804	NEM	12 : MLO	22 : 6,500-34,999	76	1,386,552	17,334	1,369,218	0
NSE	NSE	201804	NEM	12 : MLO	23 : 35,000-126,499	78	5,529,855	198,405	5,176,450	0
NSE	NSE	201804	NEM	12 : MLO	24 : 126,500 & above	46	15,150,419	1,252,909	13,587,403	0
NSE	NSE	201804	NEM	13 : ITQ	21 : 0-6,499	19	52,283	11,252	31,907	0
NSE	NSE	201804	NEM	13 : ITQ	22 : 6,500-34,999	38	775,040	338,650	259,114	0
NSE	NSE	201804	NEM	13 : ITQ	23 : 35,000-126,499	72	5,309,757	1,609,500	2,015,586	0
NSE	NSE	201804	NEM	13 : ITQ	24 : 126,500 & above	29	6,028,617	1,845,227	2,076,810	0
NSE	NSE	201804	NEM	14 : ATQ	21 : 0-6,499	16	44,623	22,450	8,000	0
NSE	NSE	201804	NEM	14 : ATQ	22 : 6,500-34,999	28	494,604	201,800	204,857	0
NSE	NSE	201804	NEM	14 : ATQ	23 : 35,000-126,499	45	3,524,238	721,964	1,008,600	0
NSE	NSE	201804	NEM	14 : ATQ	24 : 126,500 & above	29	6,766,776	2,009,777	3,074,999	0

#### Guidance:

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



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## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
NEM	11 : MKT	21 : 0-6,499	34,159	-	-	-	-	0.0484
NEM	11 : MKT	22 : 6,500-34,999	135,366	-	-	-	-	0.1250
NEM	11 : MKT	23 : 35,000-126,499	479,304	-	-	-	-	0.0812
NEM	11 : MKT	24 : 126,500 & above	350,000	-	-	-	-	0.0500
NEM	12 : MLO	21 : 0-6,499	143,139	1,000	-	5,000	-	0.0790
NEM	12 : MLO	22 : 6,500-34,999	1,328,618	13,000	1,000	16,600	10,000	0.0627
NEM	12 : MLO	23 : 35,000-126,499	4,386,530	176,731	69,800	353,000	160,943	0.0532
NEM	12 : MLO	24 : 126,500 & above	12,476,803	312,000	250,000	374,600	150,000	0.0087
NEM	13 : ITQ	21 : 0-6,499	-	-	5,000	7,744	12,663	-0.0492
NEM	13 : ITQ	22 : 6,500-34,999	-	-	59,587	126,032	16,780	0.0106
NEM	13 : ITQ	23 : 35,000-126,499	-	162,081	143,431	1,089,725	264,949	-0.0690
NEM	13 : ITQ	24 : 126,500 & above	140,000	4,000	463,799	796,433	654,011	-0.0503
NEM	14 : ATQ	21 : 0-6,499	-	-	-	4,700	2,000	-0.1045
NEM	14 : ATQ	22 : 6,500-34,999	-	-	68,000	36,667	45,200	-0.0804
NEM	14 : ATQ	23 : 35,000-126,499	-	-	146,700	495,000	210,400	-0.0552
NEM	14 : ATQ	24 : 126,500 & above	-	149,999	49,800	1,944,508	594,692	-0.0815

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: April 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)	
NEM	11 : MKT	21 : 0-6,499	0.066518		0	0.0000	0.0	34,159	0.0	0	0.0000	0.0
NEM	11 : MKT	22 : 6,500-34,999	0.096303		0	0.0000	0.0	109,866	0.0	25,500	0.0292	0.0
NEM	11 : MKT	23 : 35,000-126,499	0.073532		0	0.0000	0.0	479,304	0.0	0	0.0000	0.0
NEM	11 : MKT	24 : 126,500 & above	0.045428		0	0.0000	0.0	350,000	0.0	0	0.0000	0.0
NEM	12 : MLO	21 : 0-6,499	0.087083		0	0.0000	0.0	146,139	13.8	3,000	0.0195	5.0
NEM	12 : MLO	22 : 6,500-34,999	0.075165		0	0.0000	0.0	1,349,718	21.0	19,500	0.0128	0.0
NEM	12 : MLO	23 : 35,000-126,499	0.080672		0	0.0000	0.0	4,836,942	196.9	339,508	0.0116	2.0
NEM	12 : MLO	24 : 126,500 & above	0.091460		0	0.0000	0.0	12,151,840	63.2	1,435,563	0.0091	13.8
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										

**Guidance:**

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

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## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	NEM	15 : NTQ	21 : 0-6,499	8	20,999	7,955	0	0
NSE	NSE	201804	NEM	15 : NTQ	22 : 6,500-34,999	11	199,484	0	34,000	0
NSE	NSE	201804	NEM	15 : NTQ	23 : 35,000-126,499	35	2,506,837	968,932	105,705	0
NSE	NSE	201804	NEM	15 : NTQ	24 : 126,500 & above	22	4,413,481	1,014,581	304,558	0
NSE	NSE	201804	NESF	12 : MLO	21 : 0-6,499	4	5,131	0	321	0
NSE	NSE	201804	NESTLE	11 : MKT	21 : 0-6,499	96	25,315	180	25,135	0
NSE	NSE	201804	NESTLE	11 : MKT	22 : 6,500-34,999	4	37,000	10,000	27,000	0
NSE	NSE	201804	NESTLE	12 : MLO	21 : 0-6,499	280	303,077	30,510	253,824	0
NSE	NSE	201804	NESTLE	12 : MLO	22 : 6,500-34,999	46	643,496	66,773	459,467	0
NSE	NSE	201804	NESTLE	12 : MLO	23 : 35,000-126,499	6	417,275	23,993	283,282	0
NSE	NSE	201804	NESTLE	12 : MLO	24 : 126,500 & above	5	1,631,573	0	1,631,573	0
NSE	NSE	201804	NESTLE	13 : ITQ	21 : 0-6,499	269	426,189	329,807	47,779	0
NSE	NSE	201804	NESTLE	13 : ITQ	22 : 6,500-34,999	76	860,241	684,476	86,687	0
NSE	NSE	201804	NESTLE	13 : ITQ	23 : 35,000-126,499	1	100,000	0	100,000	0
NSE	NSE	201804	NESTLE	13 : ITQ	24 : 126,500 & above	1	300,000	0	300,000	0
NSE	NSE	201804	NESTLE	14 : ATQ	21 : 0-6,499	114	168,304	84,955	49,885	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
NEM	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
NEM	15 : NTQ	22 : 6,500-34,999	-	-	9,000	25,000	-	-0.2306
NEM	15 : NTQ	23 : 35,000-126,499	-	338	-	99,597	-	-0.0515
NEM	15 : NTQ	24 : 126,500 & above	-	-	-	44,558	260,000	-0.0272
NESF	12 : MLO	21 : 0-6,499	291	-	-	30	-	0.0000
NESTLE	11 : MKT	21 : 0-6,499	25,135	-	-	-	-	35.5622
NESTLE	11 : MKT	22 : 6,500-34,999	27,000	-	-	-	-	34.0277
NESTLE	12 : MLO	21 : 0-6,499	226,523	9,423	3,053	4,489	3,800	22.4303
NESTLE	12 : MLO	22 : 6,500-34,999	400,726	52,216	448	110	120	18.3612
NESTLE	12 : MLO	23 : 35,000-126,499	255,134	28,148	-	-	-	4.7480
NESTLE	12 : MLO	24 : 126,500 & above	1,631,573	-	-	-	-	24.6827
NESTLE	13 : ITQ	21 : 0-6,499	4,603	6,187	10,643	14,286	8,649	-17.3699
NESTLE	13 : ITQ	22 : 6,500-34,999	10,000	4,583	26,535	45,569	-	-18.7615
NESTLE	13 : ITQ	23 : 35,000-126,499	100,000	-	-	-	-	-20.0000
NESTLE	13 : ITQ	24 : 126,500 & above	-	300,000	-	-	-	-8.9000
NESTLE	14 : ATQ	21 : 0-6,499	8,135	8,537	9,133	19,173	312	-28.9723

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
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	0.000000		0	0.0000	0.0	321	111.8	0	0.0000	0.0
NESTLE	11 : MKT	21 : 0-6,499	33.174923		0	0.0000	0.0	15,927	0.0	9,208	2.7383	0.0
NESTLE	11 : MKT	22 : 6,500-34,999	24.412925		0	0.0000	0.0	0	0.0	27,000	2.7194	0.0
NESTLE	12 : MLO	21 : 0-6,499	22.947350		0	0.0000	0.0	214,797	159.0	39,027	6.5157	197.0
NESTLE	12 : MLO	22 : 6,500-34,999	21.901017		0	0.0000	0.0	349,451	41.1	110,016	4.9521	115.3
NESTLE	12 : MLO	23 : 35,000-126,499	20.823186		0	0.0000	0.0	200,937	2.8	82,345	0.1964	0.0
NESTLE	12 : MLO	24 : 126,500 & above	26.708329		0	0.0000	0.0	1,381,573	0.0	250,000	0.0968	0.0
NESTLE	13 : ITQ	21 : 0-6,499										
NESTLE	13 : ITQ	22 : 6,500-34,999										
NESTLE	13 : ITQ	23 : 35,000-126,499										
NESTLE	13 : ITQ	24 : 126,500 & above										
NESTLE	14 : ATQ	21 : 0-6,499										

*Guidance:*

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: April 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	201804	NESTLE	14 : ATQ	22 : 6,500-34,999	32	435,116	276,106	135,521	0
NSE	NSE	201804	NESTLE	14 : ATQ	23 : 35,000-126,499	2	106,952	0	106,952	0
NSE	NSE	201804	NESTLE	14 : ATQ	24 : 126,500 & above	4	1,062,000	8,538	903,462	0
NSE	NSE	201804	NESTLE	15 : NTQ	21 : 0-6,499	78	126,374	81,626	1,118	0
NSE	NSE	201804	NESTLE	15 : NTQ	22 : 6,500-34,999	24	316,096	151,134	10,510	0
NSE	NSE	201804	NESTLE	15 : NTQ	23 : 35,000-126,499	5	471,835	0	71,835	0
NSE	NSE	201804	NESTLE	15 : NTQ	24 : 126,500 & above	1	274,145	0	274,145	0
NSE	NSE	201804	NIGERINS	11 : MKT	21 : 0-6,499	11	19,875	0	19,875	0
NSE	NSE	201804	NIGERINS	11 : MKT	22 : 6,500-34,999	3	49,061	30,001	19,060	0
NSE	NSE	201804	NIGERINS	11 : MKT	24 : 126,500 & above	4	1,388,601	688,601	700,000	0
NSE	NSE	201804	NIGERINS	12 : MLO	21 : 0-6,499	15	40,253	0	30,452	0
NSE	NSE	201804	NIGERINS	12 : MLO	22 : 6,500-34,999	16	221,048	0	196,047	0
NSE	NSE	201804	NIGERINS	12 : MLO	23 : 35,000-126,499	7	524,751	47,785	384,181	0
NSE	NSE	201804	NIGERINS	12 : MLO	24 : 126,500 & above	9	16,810,802	0	1,100,400	0
NSE	NSE	201804	NIGERINS	14 : ATQ	21 : 0-6,499	1	5,000	0	5,000	0
NSE	NSE	201804	NIGERINS	14 : ATQ	23 : 35,000-126,499	2	100,000	50,000	0	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
NESTLE	14 : ATQ	22 : 6,500-34,999	15,752	44,573	55,196	10,000	10,000	-22.3231	
NESTLE	14 : ATQ	23 : 35,000-126,499	56,952	-	50,000	-	-	-42.6735	
NESTLE	14 : ATQ	24 : 126,500 & above	562,000	341,281	181	-	-	-25.2652	
NESTLE	15 : NTQ	21 : 0-6,499	-	135	781	-	-	2.7906	
NESTLE	15 : NTQ	22 : 6,500-34,999	-	10,510	-	-	-	30.2000	
NESTLE	15 : NTQ	23 : 35,000-126,499	70,335	1,500	-	-	-	30.2000	
NESTLE	15 : NTQ	24 : 126,500 & above	-	241,900	-	20	-	-36.4365	
NIGERINS	11 : MKT	21 : 0-6,499	19,875	-	-	-	-	0.0000	
NIGERINS	11 : MKT	22 : 6,500-34,999	19,060	-	-	-	-	0.0055	
NIGERINS	11 : MKT	24 : 126,500 & above	700,000	-	-	-	-	0.0071	
NIGERINS	12 : MLO	21 : 0-6,499	30,452	-	-	-	-	0.0000	
NIGERINS	12 : MLO	22 : 6,500-34,999	196,047	-	-	-	-	0.0000	
NIGERINS	12 : MLO	23 : 35,000-126,499	379,181	-	-	5,000	-	0.0022	
NIGERINS	12 : MLO	24 : 126,500 & above	891,810	-	-	8,590	100,000	-0.0045	
NIGERINS	14 : ATQ	21 : 0-6,499	-	-	-	5,000	-	-0.0100	
NIGERINS	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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### Market Execution Quality Detail: April 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)	
NESTLE	14 : ATQ	22 : 6,500-34,999										
NESTLE	14 : ATQ	23 : 35,000-126,499										
NESTLE	14 : ATQ	24 : 126,500 & above										
NESTLE	15 : NTQ	21 : 0-6,499										
NESTLE	15 : NTQ	22 : 6,500-34,999										
NESTLE	15 : NTQ	23 : 35,000-126,499										
NESTLE	15 : NTQ	24 : 126,500 & above										
NIGERINS	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	19,875	0.0	0	0.0000	0.0
NIGERINS	11 : MKT	22 : 6,500-34,999	0.005451		0	0.0000	0.0	19,060	0.0	0	0.0000	0.0
NIGERINS	11 : MKT	24 : 126,500 & above	0.007142		0	0.0000	0.0	700,000	0.0	0	0.0000	0.0
NIGERINS	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	30,452	0.0	0	0.0000	0.0
NIGERINS	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	196,047	0.0	0	0.0000	0.0
NIGERINS	12 : MLO	23 : 35,000-126,499	0.002212		0	0.0000	0.0	379,181	0.0	5,000	0.0100	1452.0
NIGERINS	12 : MLO	24 : 126,500 & above	0.001821		0	0.0000	0.0	1,100,400	1434.1	0	0.0000	0.0
NIGERINS	14 : ATQ	21 : 0-6,499										
NIGERINS	14 : ATQ	23 : 35,000-126,499										

#### Guidance:

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



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### Market Execution Quality Detail: April 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	201804	NIGERINS	14 : ATQ	24 : 126,500 & above	1	800,000	0	800,000	0	
NSE	NSE	201804	NNFM	11 : MKT	21 : 0-6,499	4	3,700	1,200	2,500	0	
NSE	NSE	201804	NNFM	11 : MKT	24 : 126,500 & above	1	302,161	0	302,161	0	
NSE	NSE	201804	NNFM	12 : MLO	21 : 0-6,499	11	19,576	0	18,579	0	
NSE	NSE	201804	NNFM	12 : MLO	22 : 6,500-34,999	10	192,695	0	130,803	0	
NSE	NSE	201804	NNFM	12 : MLO	23 : 35,000-126,499	3	189,900	0	189,900	0	
NSE	NSE	201804	NNFM	12 : MLO	24 : 126,500 & above	1	312,161	302,161	10,000	0	
NSE	NSE	201804	NNFM	13 : ITQ	21 : 0-6,499	5	8,315	2,400	900	0	
NSE	NSE	201804	NNFM	13 : ITQ	22 : 6,500-34,999	2	45,000	0	10,500	0	
NSE	NSE	201804	NNFM	13 : ITQ	23 : 35,000-126,499	1	40,000	0	0	0	
NSE	NSE	201804	NNFM	14 : ATQ	21 : 0-6,499	6	11,632	2,500	532	0	
NSE	NSE	201804	NNFM	14 : ATQ	22 : 6,500-34,999	6	100,000	10,000	3,360	0	
NSE	NSE	201804	NNFM	14 : ATQ	23 : 35,000-126,499	1	55,000	0	0	0	
NSE	NSE	201804	NNFM	14 : ATQ	24 : 126,500 & above	2	497,161	312,161	0	0	
NSE	NSE	201804	NPFMCRFBK	11 : MKT	21 : 0-6,499	10	18,257	0	18,257	0	
NSE	NSE	201804	NPFMCRFBK	11 : MKT	22 : 6,500-34,999	4	35,260	0	35,260	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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### Market Execution Quality Detail: April 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)
NIGERINS	14 : ATQ	24 : 126,500 & above	-	-	-	800,000	-	-0.0100
NNFM	11 : MKT	21 : 0-6,499	2,500	-	-	-	-	0.1200
NNFM	11 : MKT	24 : 126,500 & above	302,161	-	-	-	-	0.0500
NNFM	12 : MLO	21 : 0-6,499	15,471	3,108	-	-	-	0.3731
NNFM	12 : MLO	22 : 6,500-34,999	115,303	-	-	500	15,000	0.2615
NNFM	12 : MLO	23 : 35,000-126,499	139,900	-	-	-	-	0.2696
NNFM	12 : MLO	24 : 126,500 & above	10,000	-	-	-	-	-0.0500
NNFM	13 : ITQ	21 : 0-6,499	-	-	900	-	-	0.0000
NNFM	13 : ITQ	22 : 6,500-34,999	-	-	-	10,000	500	0.0238
NNFM	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
NNFM	14 : ATQ	21 : 0-6,499	-	-	-	-	532	-0.6000
NNFM	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	-0.6000
NNFM	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
NNFM	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
NPFMCRFBK	11 : MKT	21 : 0-6,499	18,257	-	-	-	-	0.0044
NPFMCRFBK	11 : MKT	22 : 6,500-34,999	35,260	-	-	-	-	0.0470

*Guidance:*

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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)	
NIGERINS	14 : ATQ	24 : 126,500 & above										
NNFM	11 : MKT	21 : 0-6,499	0.120000		0	0.0000	0.0	2,500	0.0	0	0.0000	0.0
NNFM	11 : MKT	24 : 126,500 & above	0.050000		0	0.0000	0.0	302,161	0.0	0	0.0000	0.0
NNFM	12 : MLO	21 : 0-6,499	0.336315		0	0.0000	0.0	18,579	7.8	0	0.0000	0.0
NNFM	12 : MLO	22 : 6,500-34,999	0.337595		0	0.0000	0.0	130,803	332.4	0	0.0000	0.0
NNFM	12 : MLO	23 : 35,000-126,499	0.442022		0	0.0000	0.0	189,900	985.3	0	0.0000	0.0
NNFM	12 : MLO	24 : 126,500 & above	0.250000		0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
NNFM	13 : ITQ	21 : 0-6,499										
NNFM	13 : ITQ	22 : 6,500-34,999										
NNFM	13 : ITQ	23 : 35,000-126,499										
NNFM	14 : ATQ	21 : 0-6,499										
NNFM	14 : ATQ	22 : 6,500-34,999										
NNFM	14 : ATQ	23 : 35,000-126,499										
NNFM	14 : ATQ	24 : 126,500 & above										
NPFMCRFBK	11 : MKT	21 : 0-6,499	0.005696		0	0.0000	0.0	18,257	0.0	0	0.0000	0.0
NPFMCRFBK	11 : MKT	22 : 6,500-34,999	0.047016		0	0.0000	0.0	35,260	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 Quality Detail: April 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	201804	NPFMCRFBK	12 : MLO	21 : 0-6,499	44	115,728	0	91,865	0	
NSE	NSE	201804	NPFMCRFBK	12 : MLO	22 : 6,500-34,999	30	480,256	49,400	341,576	0	
NSE	NSE	201804	NPFMCRFBK	12 : MLO	23 : 35,000-126,499	37	2,431,506	0	1,979,231	0	
NSE	NSE	201804	NPFMCRFBK	12 : MLO	24 : 126,500 & above	12	2,365,610	39,975	1,685,635	0	
NSE	NSE	201804	NPFMCRFBK	13 : ITQ	21 : 0-6,499	9	35,358	9,258	10,600	0	
NSE	NSE	201804	NPFMCRFBK	13 : ITQ	22 : 6,500-34,999	15	250,577	37,260	121,422	0	
NSE	NSE	201804	NPFMCRFBK	13 : ITQ	23 : 35,000-126,499	16	954,484	112,319	30,843	0	
NSE	NSE	201804	NPFMCRFBK	13 : ITQ	24 : 126,500 & above	3	515,000	235,000	130,000	0	
NSE	NSE	201804	NPFMCRFBK	14 : ATQ	21 : 0-6,499	13	38,490	2,000	30,390	0	
NSE	NSE	201804	NPFMCRFBK	14 : ATQ	22 : 6,500-34,999	11	177,208	51,000	64,603	0	
NSE	NSE	201804	NPFMCRFBK	14 : ATQ	23 : 35,000-126,499	11	800,600	50,000	660,600	0	
NSE	NSE	201804	NPFMCRFBK	14 : ATQ	24 : 126,500 & above	2	400,000	200,000	0	0	
NSE	NSE	201804	NPFMCRFBK	15 : NTQ	21 : 0-6,499	4	13,000	0	0	0	
NSE	NSE	201804	NPFMCRFBK	15 : NTQ	22 : 6,500-34,999	13	195,900	31,500	20,000	0	
NSE	NSE	201804	NPFMCRFBK	15 : NTQ	23 : 35,000-126,499	20	1,674,715	290,600	79,400	0	
NSE	NSE	201804	NPFMCRFBK	15 : NTQ	24 : 126,500 & above	7	1,935,606	417,803	0	0	

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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)
NPFMCRFBK	12 : MLO	21 : 0-6,499	74,985	-	500	8,780	3,600	0.0227
NPFMCRFBK	12 : MLO	22 : 6,500-34,999	311,136	-	-	19,720	-	0.0263
NPFMCRFBK	12 : MLO	23 : 35,000-126,499	1,701,867	20,000	2,000	196,229	700	0.0356
NPFMCRFBK	12 : MLO	24 : 126,500 & above	827,219	823,416	25,000	-	-	0.0289
NPFMCRFBK	13 : ITQ	21 : 0-6,499	-	5,000	-	5,000	600	-0.0230
NPFMCRFBK	13 : ITQ	22 : 6,500-34,999	-	25,000	-	21,422	55,000	-0.0477
NPFMCRFBK	13 : ITQ	23 : 35,000-126,499	-	-	-	6,600	21,243	-0.0186
NPFMCRFBK	13 : ITQ	24 : 126,500 & above	-	-	-	130,000	-	-0.0400
NPFMCRFBK	14 : ATQ	21 : 0-6,499	-	-	7,290	9,900	5,200	-0.0550
NPFMCRFBK	14 : ATQ	22 : 6,500-34,999	-	20,000	-	44,603	-	-0.0732
NPFMCRFBK	14 : ATQ	23 : 35,000-126,499	-	7,260	173,340	200,000	100,000	-0.0566
NPFMCRFBK	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
NPFMCRFBK	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
NPFMCRFBK	15 : NTQ	22 : 6,500-34,999	-	-	-	-	20,000	-0.1000
NPFMCRFBK	15 : NTQ	23 : 35,000-126,499	-	-	79,400	-	-	-0.0526
NPFMCRFBK	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000

#### Guidance:

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

# NSE Market Execution Quality Report

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### Market Execution Quality Detail: April 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)	
NPFMCRFBK	12 : MLO	21 : 0-6,499	0.027608		0	0.0000	0.0	86,865	432.3	5,000	0.0600	433.0
NPFMCRFBK	12 : MLO	22 : 6,500-34,999	0.030427		0	0.0000	0.0	308,576	248.6	33,000	0.0076	0.0
NPFMCRFBK	12 : MLO	23 : 35,000-126,499	0.037113		0	0.0000	0.0	1,909,231	106.7	70,000	0.0600	6696.7
NPFMCRFBK	12 : MLO	24 : 126,500 & above	0.033399		0	0.0000	0.0	1,225,610	50.8	460,025	0.0091	32.1
NPFMCRFBK	13 : ITQ	21 : 0-6,499										
NPFMCRFBK	13 : ITQ	22 : 6,500-34,999										
NPFMCRFBK	13 : ITQ	23 : 35,000-126,499										
NPFMCRFBK	13 : ITQ	24 : 126,500 & above										
NPFMCRFBK	14 : ATQ	21 : 0-6,499										
NPFMCRFBK	14 : ATQ	22 : 6,500-34,999										
NPFMCRFBK	14 : ATQ	23 : 35,000-126,499										
NPFMCRFBK	14 : ATQ	24 : 126,500 & above										
NPFMCRFBK	15 : NTQ	21 : 0-6,499										
NPFMCRFBK	15 : NTQ	22 : 6,500-34,999										
NPFMCRFBK	15 : NTQ	23 : 35,000-126,499										
NPFMCRFBK	15 : NTQ	24 : 126,500 & above										

*Guidance:*

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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	201804	NSLTECH	11 : MKT	21 : 0-6,499	2	1,000	0	1,000	0	
NSE	NSE	201804	NSLTECH	12 : MLO	21 : 0-6,499	1	100	0	100	0	
NSE	NSE	201804	OANDO	11 : MKT	21 : 0-6,499	255	466,249	0	449,129	0	
NSE	NSE	201804	OANDO	11 : MKT	22 : 6,500-34,999	116	1,878,665	0	1,705,465	0	
NSE	NSE	201804	OANDO	11 : MKT	23 : 35,000-126,499	59	3,750,341	0	3,350,532	0	
NSE	NSE	201804	OANDO	11 : MKT	24 : 126,500 & above	11	6,709,112	0	6,569,112	0	
NSE	NSE	201804	OANDO	12 : MLO	21 : 0-6,499	880	1,664,016	1,000	1,609,251	0	
NSE	NSE	201804	OANDO	12 : MLO	22 : 6,500-34,999	653	10,878,386	104,148	10,531,145	0	
NSE	NSE	201804	OANDO	12 : MLO	23 : 35,000-126,499	449	31,693,958	1,053,527	30,447,307	0	
NSE	NSE	201804	OANDO	12 : MLO	24 : 126,500 & above	285	244,183,578	7,510,628	233,977,321	0	
NSE	NSE	201804	OANDO	13 : ITQ	21 : 0-6,499	68	171,129	13,507	148,622	0	
NSE	NSE	201804	OANDO	13 : ITQ	22 : 6,500-34,999	79	1,329,778	223,632	1,033,463	0	
NSE	NSE	201804	OANDO	13 : ITQ	23 : 35,000-126,499	55	3,784,633	1,218,805	2,543,706	0	
NSE	NSE	201804	OANDO	13 : ITQ	24 : 126,500 & above	28	9,361,486	3,029,000	6,182,641	0	
NSE	NSE	201804	OANDO	14 : ATQ	21 : 0-6,499	310	680,808	197,877	430,938	0	
NSE	NSE	201804	OANDO	14 : ATQ	22 : 6,500-34,999	351	5,890,389	1,868,418	3,737,700	0	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
NSLTECH	11 : MKT	21 : 0-6,499	1,000	-	-	-	-	0.0000
NSLTECH	12 : MLO	21 : 0-6,499	100	-	-	-	-	0.0000
OANDO	11 : MKT	21 : 0-6,499	449,129	-	-	-	-	0.0331
OANDO	11 : MKT	22 : 6,500-34,999	1,705,465	-	-	-	-	0.1083
OANDO	11 : MKT	23 : 35,000-126,499	3,350,532	-	-	-	-	-0.0745
OANDO	11 : MKT	24 : 126,500 & above	6,569,112	-	-	-	-	0.2032
OANDO	12 : MLO	21 : 0-6,499	1,491,533	28,581	31,774	25,617	16,437	0.0603
OANDO	12 : MLO	22 : 6,500-34,999	9,318,894	234,862	344,479	269,919	172,691	0.0567
OANDO	12 : MLO	23 : 35,000-126,499	26,270,077	1,030,672	1,084,206	890,885	724,967	0.0808
OANDO	12 : MLO	24 : 126,500 & above	186,076,302	14,859,845	25,141,356	5,075,367	666,752	0.2070
OANDO	13 : ITQ	21 : 0-6,499	23,994	37,599	59,525	27,504	-	-0.0430
OANDO	13 : ITQ	22 : 6,500-34,999	70,302	397,368	297,417	232,451	32,622	-0.0653
OANDO	13 : ITQ	23 : 35,000-126,499	339,004	822,227	916,010	221,248	160,242	-0.1009
OANDO	13 : ITQ	24 : 126,500 & above	263,705	2,513,576	803,348	2,335,866	124,202	-0.2776
OANDO	14 : ATQ	21 : 0-6,499	29,342	66,823	155,008	153,934	16,211	-0.0184
OANDO	14 : ATQ	22 : 6,500-34,999	148,921	726,519	1,309,286	1,331,392	182,582	-0.0324

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
NSLTECH	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	1,000	0.0	0	0.0000	0.0
NSLTECH	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	100	0.0	0	0.0000	0.0
OANDO	11 : MKT	21 : 0-6,499	0.088230		0	0.0000	0.0	433,484	0.0	15,645	0.0418	0.0
OANDO	11 : MKT	22 : 6,500-34,999	0.079046		0	0.0000	0.0	1,598,465	0.0	107,000	0.0613	0.0
OANDO	11 : MKT	23 : 35,000-126,499	0.121142	53,120	0.3500	0.0	2,515,014	0.0	782,398	0.0728	0.0	
OANDO	11 : MKT	24 : 126,500 & above	0.129362		0	0.0000	0.0	1,414,000	0.0	5,155,112	0.0493	0.0
OANDO	12 : MLO	21 : 0-6,499	0.063323	1,321	0.0500	0.0	1,576,230	104.4	31,700	0.1427	12.6	
OANDO	12 : MLO	22 : 6,500-34,999	0.071306	20,000	0.0500	0.0	10,207,849	174.6	303,296	0.2083	24.6	
OANDO	12 : MLO	23 : 35,000-126,499	0.067798	75,000	0.0500	0.0	28,229,788	172.0	2,142,519	0.0669	17.8	
OANDO	12 : MLO	24 : 126,500 & above	0.343143		0	0.0000	0.0	85,466,870	222.0	148,510,451	0.2441	11.9
OANDO	13 : ITQ	21 : 0-6,499										
OANDO	13 : ITQ	22 : 6,500-34,999										
OANDO	13 : ITQ	23 : 35,000-126,499										
OANDO	13 : ITQ	24 : 126,500 & above										
OANDO	14 : ATQ	21 : 0-6,499										
OANDO	14 : ATQ	22 : 6,500-34,999										

*Guidance:*

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

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### Market Execution Quality Detail: April 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	201804	OANDO	14 : ATQ	23 : 35,000-126,499	286	20,443,775	6,826,643	12,318,410	0	
NSE	NSE	201804	OANDO	14 : ATQ	24 : 126,500 & above	138	52,896,615	18,481,995	30,713,799	0	
NSE	NSE	201804	OANDO	15 : NTQ	21 : 0-6,499	156	401,620	167,178	165,287	0	
NSE	NSE	201804	OANDO	15 : NTQ	22 : 6,500-34,999	254	4,346,813	2,408,866	1,552,779	0	
NSE	NSE	201804	OANDO	15 : NTQ	23 : 35,000-126,499	187	13,526,499	7,694,372	3,440,643	0	
NSE	NSE	201804	OANDO	15 : NTQ	24 : 126,500 & above	139	53,428,830	32,646,348	15,720,554	0	
NSE	NSE	201804	OKOMUOIL	11 : MKT	21 : 0-6,499	56	46,551	0	46,551	0	
NSE	NSE	201804	OKOMUOIL	11 : MKT	22 : 6,500-34,999	3	45,395	0	45,395	0	
NSE	NSE	201804	OKOMUOIL	11 : MKT	23 : 35,000-126,499	2	107,000	0	107,000	0	
NSE	NSE	201804	OKOMUOIL	12 : MLO	21 : 0-6,499	120	171,756	3,347	158,141	0	
NSE	NSE	201804	OKOMUOIL	12 : MLO	22 : 6,500-34,999	43	634,598	48,837	571,488	0	
NSE	NSE	201804	OKOMUOIL	12 : MLO	23 : 35,000-126,499	27	1,518,469	198,600	979,075	0	
NSE	NSE	201804	OKOMUOIL	12 : MLO	24 : 126,500 & above	7	1,678,557	824,749	727,171	0	
NSE	NSE	201804	OKOMUOIL	13 : ITQ	21 : 0-6,499	111	236,321	111,283	59,168	0	
NSE	NSE	201804	OKOMUOIL	13 : ITQ	22 : 6,500-34,999	51	727,571	260,863	174,099	0	
NSE	NSE	201804	OKOMUOIL	13 : ITQ	23 : 35,000-126,499	18	1,136,301	198,000	246,932	0	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
OANDO	14 : ATQ	23 : 35,000-126,499	872,374	2,706,764	3,477,569	4,081,405	855,402	-0.0487
OANDO	14 : ATQ	24 : 126,500 & above	909,859	9,550,310	7,581,648	9,238,696	683,287	-0.0539
OANDO	15 : NTQ	21 : 0-6,499	-	6,250	43,550	56,302	28,435	0.0200
OANDO	15 : NTQ	22 : 6,500-34,999	-	79,200	264,422	790,483	243,529	-0.0474
OANDO	15 : NTQ	23 : 35,000-126,499	12,600	190,000	205,800	1,397,773	675,341	-0.0289
OANDO	15 : NTQ	24 : 126,500 & above	49,249	3,919,522	2,700,000	3,468,799	3,145,610	-0.2072
OKOMUOIL	11 : MKT	21 : 0-6,499	46,551	-	-	-	-	1.3363
OKOMUOIL	11 : MKT	22 : 6,500-34,999	45,395	-	-	-	-	2.4501
OKOMUOIL	11 : MKT	23 : 35,000-126,499	107,000	-	-	-	-	1.4526
OKOMUOIL	12 : MLO	21 : 0-6,499	136,697	6,156	6,478	7,520	445	1.2090
OKOMUOIL	12 : MLO	22 : 6,500-34,999	551,588	-	10,000	8,650	1,250	0.5800
OKOMUOIL	12 : MLO	23 : 35,000-126,499	887,054	23,000	10,622	7,799	10,055	0.4768
OKOMUOIL	12 : MLO	24 : 126,500 & above	692,545	-	2,000	126	-	1.5627
OKOMUOIL	13 : ITQ	21 : 0-6,499	-	2,124	10,044	23,212	14,818	-0.5698
OKOMUOIL	13 : ITQ	22 : 6,500-34,999	-	-	51,602	61,191	20,880	-0.5911
OKOMUOIL	13 : ITQ	23 : 35,000-126,499	-	5,000	185,919	55,482	-	0.2401

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
OANDO	14 : ATQ	23 : 35,000-126,499										
OANDO	14 : ATQ	24 : 126,500 & above										
OANDO	15 : NTQ	21 : 0-6,499										
OANDO	15 : NTQ	22 : 6,500-34,999										
OANDO	15 : NTQ	23 : 35,000-126,499										
OANDO	15 : NTQ	24 : 126,500 & above										
OKOMUOIL	11 : MKT	21 : 0-6,499	1.549580		0	0.0000	0.0	28,056	0.0	18,495	0.2618	0.0
OKOMUOIL	11 : MKT	22 : 6,500-34,999	2.307247		0	0.0000	0.0	25,645	0.0	19,750	0.1787	0.0
OKOMUOIL	11 : MKT	23 : 35,000-126,499	1.552570		0	0.0000	0.0	53,500	0.0	53,500	0.1776	0.0
OKOMUOIL	12 : MLO	21 : 0-6,499	1.283160		0	0.0000	0.0	153,841	85.4	4,300	0.1095	0.0
OKOMUOIL	12 : MLO	22 : 6,500-34,999	1.123297		0	0.0000	0.0	531,169	23.6	40,319	0.0701	0.0
OKOMUOIL	12 : MLO	23 : 35,000-126,499	1.265954		0	0.0000	0.0	633,332	420.9	345,743	0.4358	22.8
OKOMUOIL	12 : MLO	24 : 126,500 & above	2.894667		0	0.0000	0.0	177,580	863.2	549,591	0.9805	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										

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: April 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	201804	OKOMUOIL	13 : ITQ	24 : 126,500 & above	2	337,027	176,705	0	0
NSE	NSE	201804	OKOMUOIL	14 : ATQ	21 : 0-6,499	34	87,505	35,100	24,644	0
NSE	NSE	201804	OKOMUOIL	14 : ATQ	22 : 6,500-34,999	26	386,064	154,272	97,100	0
NSE	NSE	201804	OKOMUOIL	14 : ATQ	23 : 35,000-126,499	3	189,002	0	33,730	0
NSE	NSE	201804	OKOMUOIL	14 : ATQ	24 : 126,500 & above	1	150,000	0	54,805	0
NSE	NSE	201804	OKOMUOIL	15 : NTQ	21 : 0-6,499	16	55,603	28,000	4,500	0
NSE	NSE	201804	OKOMUOIL	15 : NTQ	22 : 6,500-34,999	7	112,749	47,958	39,791	0
NSE	NSE	201804	OKOMUOIL	15 : NTQ	23 : 35,000-126,499	4	328,409	0	21,954	0
NSE	NSE	201804	OKOMUOIL	15 : NTQ	24 : 126,500 & above	5	4,876,834	0	0	0
NSE	NSE	201804	PAINTCOM	11 : MKT	21 : 0-6,499	3	5,522	0	5,522	0
NSE	NSE	201804	PAINTCOM	12 : MLO	21 : 0-6,499	2	1,300	0	1,300	0
NSE	NSE	201804	PAINTCOM	12 : MLO	22 : 6,500-34,999	5	98,540	0	83,562	0
NSE	NSE	201804	PAINTCOM	12 : MLO	23 : 35,000-126,499	1	98,730	0	98,730	0
NSE	NSE	201804	PAINTCOM	14 : ATQ	21 : 0-6,499	1	5,000	4,000	300	0
NSE	NSE	201804	PAINTCOM	14 : ATQ	24 : 126,500 & above	1	160,000	0	0	0
NSE	NSE	201804	PHARMDEKO	11 : MKT	21 : 0-6,499	10	3,467	2,000	1,467	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
OKOMUOIL	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000
OKOMUOIL	14 : ATQ	21 : 0-6,499	-	-	2,000	10,746	-	0.7861
OKOMUOIL	14 : ATQ	22 : 6,500-34,999	-	10,000	41,000	45,675	220	-0.7821
OKOMUOIL	14 : ATQ	23 : 35,000-126,499	-	-	-	8,300	-	-0.4084
OKOMUOIL	14 : ATQ	24 : 126,500 & above	-	-	-	35,105	19,700	-0.9680
OKOMUOIL	15 : NTQ	21 : 0-6,499	-	-	-	-	503	-0.1667
OKOMUOIL	15 : NTQ	22 : 6,500-34,999	-	-	-	7,958	-	-0.2133
OKOMUOIL	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-3.6500
OKOMUOIL	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
PAINTCOM	11 : MKT	21 : 0-6,499	5,522	-	-	-	-	0.0000
PAINTCOM	12 : MLO	21 : 0-6,499	1,300	-	-	-	-	0.0023
PAINTCOM	12 : MLO	22 : 6,500-34,999	83,540	-	-	22	-	0.0018
PAINTCOM	12 : MLO	23 : 35,000-126,499	98,730	-	-	-	-	0.0000
PAINTCOM	14 : ATQ	21 : 0-6,499	-	-	-	300	-	-0.0100
PAINTCOM	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
PHARMDEKO	11 : MKT	21 : 0-6,499	1,467	-	-	-	-	0.0112

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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)
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									
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	5,522	0.0	0	0.0000	0.0
PAINTCOM	12 : MLO	21 : 0-6,499	0.002307	0	0.0000	0.0	1,300	0.0	0	0.0000	0.0
PAINTCOM	12 : MLO	22 : 6,500-34,999	0.001795	0	0.0000	0.0	83,562	0.2	0	0.0000	0.0
PAINTCOM	12 : MLO	23 : 35,000-126,499	0.000000	0	0.0000	0.0	98,730	0.0	0	0.0000	0.0
PAINTCOM	14 : ATQ	21 : 0-6,499									
PAINTCOM	14 : ATQ	24 : 126,500 & above									
PHARMDEKO	11 : MKT	21 : 0-6,499	0.011247	0	0.0000	0.0	1,467	0.0	0	0.0000	0.0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	PHARMDEKO	12 : MLO	21 : 0-6,499	33	28,315	0	19,480	0
NSE	NSE	201804	PHARMDEKO	12 : MLO	22 : 6,500-34,999	1	10,000	0	4,000	0
NSE	NSE	201804	PHARMDEKO	12 : MLO	23 : 35,000-126,499	2	159,000	0	5,000	0
NSE	NSE	201804	PHARMDEKO	14 : ATQ	21 : 0-6,499	4	3,670	1,414	2,010	0
NSE	NSE	201804	PORTPAINT	11 : MKT	21 : 0-6,499	7	9,776	400	9,376	0
NSE	NSE	201804	PORTPAINT	12 : MLO	21 : 0-6,499	7	7,363	0	5,763	0
NSE	NSE	201804	PORTPAINT	12 : MLO	22 : 6,500-34,999	5	74,361	0	35,561	0
NSE	NSE	201804	PORTPAINT	12 : MLO	23 : 35,000-126,499	1	60,000	0	60,000	0
NSE	NSE	201804	PORTPAINT	12 : MLO	24 : 126,500 & above	2	3,264,169	0	3,100,000	0
NSE	NSE	201804	PORTPAINT	13 : ITQ	21 : 0-6,499	4	4,898	3,898	0	0
NSE	NSE	201804	PORTPAINT	14 : ATQ	21 : 0-6,499	1	300	0	300	0
NSE	NSE	201804	PORTPAINT	14 : ATQ	22 : 6,500-34,999	1	30,000	0	0	0
NSE	NSE	201804	PORTPAINT	14 : ATQ	23 : 35,000-126,499	1	100,000	0	0	0
NSE	NSE	201804	PORTPAINT	14 : ATQ	24 : 126,500 & above	1	264,169	264,169	0	0
NSE	NSE	201804	PRESKO	11 : MKT	21 : 0-6,499	21	16,107	0	16,107	0
NSE	NSE	201804	PRESKO	11 : MKT	22 : 6,500-34,999	1	7,000	0	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.



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
PHARMDEKO	12 : MLO	21 : 0-6,499	15,290	-	-	-	265	1,435	0.0129
PHARMDEKO	12 : MLO	22 : 6,500-34,999	2,000	-	-	-	-	-	0.0000
PHARMDEKO	12 : MLO	23 : 35,000-126,499	500	-	-	-	500	4,000	0.0000
PHARMDEKO	14 : ATQ	21 : 0-6,499	-	-	-	-	-	1,010	-0.1028
PORTPAINT	11 : MKT	21 : 0-6,499	9,376	-	-	-	-	-	0.1962
PORTPAINT	12 : MLO	21 : 0-6,499	5,763	-	-	-	-	-	0.1289
PORTPAINT	12 : MLO	22 : 6,500-34,999	34,561	-	-	-	1,000	-	0.0680
PORTPAINT	12 : MLO	23 : 35,000-126,499	60,000	-	-	-	-	-	0.0000
PORTPAINT	12 : MLO	24 : 126,500 & above	3,100,000	-	-	-	-	-	-0.0016
PORTPAINT	13 : ITQ	21 : 0-6,499	-	-	-	-	-	-	0.0000
PORTPAINT	14 : ATQ	21 : 0-6,499	-	-	-	-	300	-	-0.1500
PORTPAINT	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	-	0.0000
PORTPAINT	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	-	0.0000
PORTPAINT	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	-	0.0000
PRESKO	11 : MKT	21 : 0-6,499	16,107	-	-	-	-	-	2.9417
PRESKO	11 : MKT	22 : 6,500-34,999	7,000	-	-	-	-	-	3.4929

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
PHARMDEKO	12 : MLO	21 : 0-6,499	0.019129		0	0.0000	0.0	19,375	1131.9	105	0.0148	1953.8
PHARMDEKO	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	4,000	2414.5	0	0.0000	0.0
PHARMDEKO	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	5,000	1872.2	0	0.0000	0.0
PHARMDEKO	14 : ATQ	21 : 0-6,499										
PORTPAINT	11 : MKT	21 : 0-6,499	0.148976		0	0.0000	0.0	7,876	0.0	1,500	0.1490	0.0
PORTPAINT	12 : MLO	21 : 0-6,499	0.120180		0	0.0000	0.0	5,763	0.0	0	0.0000	0.0
PORTPAINT	12 : MLO	22 : 6,500-34,999	0.071121		0	0.0000	0.0	35,561	43.1	0	0.0000	0.0
PORTPAINT	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	60,000	0.0	0	0.0000	0.0
PORTPAINT	12 : MLO	24 : 126,500 & above	0.004838		0	0.0000	0.0	3,100,000	0.0	0	0.0000	0.0
PORTPAINT	13 : ITQ	21 : 0-6,499										
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										
PRESKO	11 : MKT	21 : 0-6,499	2.963329		0	0.0000	0.0	10,663	0.0	5,444	0.3042	0.0
PRESKO	11 : MKT	22 : 6,500-34,999	1.542858		0	0.0000	0.0	0	0.0	7,000	0.0714	0.0

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	PRESKO	11 : MKT	23 : 35,000-126,499	1	50,000	0	50,000	0	
NSE	NSE	201804	PRESKO	12 : MLO	21 : 0-6,499	98	114,432	5,010	94,882	0	
NSE	NSE	201804	PRESKO	12 : MLO	22 : 6,500-34,999	29	441,230	10,266	362,836	0	
NSE	NSE	201804	PRESKO	12 : MLO	23 : 35,000-126,499	11	785,543	69,000	509,971	0	
NSE	NSE	201804	PRESKO	12 : MLO	24 : 126,500 & above	4	3,456,072	35,666	3,420,406	0	
NSE	NSE	201804	PRESKO	13 : ITQ	21 : 0-6,499	107	232,382	77,510	80,091	0	
NSE	NSE	201804	PRESKO	13 : ITQ	22 : 6,500-34,999	43	666,326	307,123	139,173	0	
NSE	NSE	201804	PRESKO	13 : ITQ	23 : 35,000-126,499	8	394,267	84,351	38,109	0	
NSE	NSE	201804	PRESKO	13 : ITQ	24 : 126,500 & above	1	200,000	0	0	0	
NSE	NSE	201804	PRESKO	14 : ATQ	21 : 0-6,499	64	88,806	24,797	19,436	0	
NSE	NSE	201804	PRESKO	14 : ATQ	22 : 6,500-34,999	22	301,895	77,864	60,400	0	
NSE	NSE	201804	PRESKO	14 : ATQ	23 : 35,000-126,499	10	588,102	90,000	149,957	0	
NSE	NSE	201804	PRESKO	14 : ATQ	24 : 126,500 & above	2	1,000,000	0	1,000,000	0	
NSE	NSE	201804	PRESKO	15 : NTQ	21 : 0-6,499	21	42,362	20,206	2,570	0	
NSE	NSE	201804	PRESKO	15 : NTQ	22 : 6,500-34,999	10	133,997	42,997	34,341	0	
NSE	NSE	201804	PRESKO	15 : NTQ	23 : 35,000-126,499	7	412,695	0	74,504	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
PRESCO	11 : MKT	23 : 35,000-126,499	50,000	-	-	-	-	3.7215
PRESCO	12 : MLO	21 : 0-6,499	92,908	959	3	566	-	2.2785
PRESCO	12 : MLO	22 : 6,500-34,999	295,755	13,000	5,000	13,707	20,535	1.0558
PRESCO	12 : MLO	23 : 35,000-126,499	484,305	-	20,000	-	15	0.7679
PRESCO	12 : MLO	24 : 126,500 & above	3,420,406	-	-	-	-	3.1593
PRESCO	13 : ITQ	21 : 0-6,499	7,500	5,600	13,169	10,720	33,481	-1.6616
PRESCO	13 : ITQ	22 : 6,500-34,999	-	7,000	21,500	62,404	10,153	0.4346
PRESCO	13 : ITQ	23 : 35,000-126,499	-	-	433	50	34,076	-2.7261
PRESCO	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000
PRESCO	14 : ATQ	21 : 0-6,499	-	812	394	3,700	6,502	-1.5060
PRESCO	14 : ATQ	22 : 6,500-34,999	-	30,085	6,617	-	850	0.6451
PRESCO	14 : ATQ	23 : 35,000-126,499	-	-	-	-	100,000	-1.3339
PRESCO	14 : ATQ	24 : 126,500 & above	1,000,000	-	-	-	-	0.6500
PRESCO	15 : NTQ	21 : 0-6,499	-	-	-	350	2,000	-2.9885
PRESCO	15 : NTQ	22 : 6,500-34,999	-	-	-	20,344	-	-1.1296
PRESCO	15 : NTQ	23 : 35,000-126,499	-	-	74,504	-	-	3.0500

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
PRESKO	11 : MKT	23 : 35,000-126,499	3.471528		0	0.0000	0.0	0	0.0	50,000	0.1358	0.0
PRESKO	12 : MLO	21 : 0-6,499	2.224000		0	0.0000	0.0	91,389	27.5	3,493	0.1870	0.0
PRESKO	12 : MLO	22 : 6,500-34,999	1.833649		0	0.0000	0.0	232,032	268.2	130,804	0.3684	367.7
PRESKO	12 : MLO	23 : 35,000-126,499	2.545354		0	0.0000	0.0	139,666	191.0	370,305	0.5063	4.1
PRESKO	12 : MLO	24 : 126,500 & above	3.936823		0	0.0000	0.0	1,000,000	0.0	2,420,406	2.4042	0.0
PRESKO	13 : ITQ	21 : 0-6,499										
PRESKO	13 : ITQ	22 : 6,500-34,999										
PRESKO	13 : ITQ	23 : 35,000-126,499										
PRESKO	13 : ITQ	24 : 126,500 & above										
PRESKO	14 : ATQ	21 : 0-6,499										
PRESKO	14 : ATQ	22 : 6,500-34,999										
PRESKO	14 : ATQ	23 : 35,000-126,499										
PRESKO	14 : ATQ	24 : 126,500 & above										
PRESKO	15 : NTQ	21 : 0-6,499										
PRESKO	15 : NTQ	22 : 6,500-34,999										
PRESKO	15 : NTQ	23 : 35,000-126,499										

**Guidance:**

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: April 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	201804	PRESCO	15 : NTQ	24 : 126,500 & above	1	200,000	200,000	0	0
NSE	NSE	201804	PRESTIGE	11 : MKT	21 : 0-6,499	13	19,130	0	9,530	0
NSE	NSE	201804	PRESTIGE	11 : MKT	22 : 6,500-34,999	2	30,000	0	30,000	0
NSE	NSE	201804	PRESTIGE	11 : MKT	24 : 126,500 & above	2	484,776	0	484,776	0
NSE	NSE	201804	PRESTIGE	12 : MLO	21 : 0-6,499	17	29,010	892	28,118	0
NSE	NSE	201804	PRESTIGE	12 : MLO	22 : 6,500-34,999	7	92,360	12,953	72,321	0
NSE	NSE	201804	PRESTIGE	12 : MLO	23 : 35,000-126,499	5	320,000	0	270,000	0
NSE	NSE	201804	PRESTIGE	12 : MLO	24 : 126,500 & above	8	2,294,742	497,941	1,646,801	0
NSE	NSE	201804	PRESTIGE	13 : ITQ	21 : 0-6,499	6	7,250	2,500	4,750	0
NSE	NSE	201804	PRESTIGE	13 : ITQ	22 : 6,500-34,999	1	10,000	0	10,000	0
NSE	NSE	201804	PRESTIGE	13 : ITQ	23 : 35,000-126,499	3	246,902	0	100,000	0
NSE	NSE	201804	PRESTIGE	13 : ITQ	24 : 126,500 & above	1	132,323	0	132,323	0
NSE	NSE	201804	PRESTIGE	14 : ATQ	21 : 0-6,499	7	9,248	502	6,381	0
NSE	NSE	201804	PRESTIGE	14 : ATQ	22 : 6,500-34,999	5	62,047	40,000	10,000	0
NSE	NSE	201804	PRESTIGE	14 : ATQ	23 : 35,000-126,499	8	707,300	100,000	151,600	0
NSE	NSE	201804	PRESTIGE	14 : ATQ	24 : 126,500 & above	7	1,669,552	334,776	17,083	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
PRESCO	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
PRESTIGE	11 : MKT	21 : 0-6,499	9,530	-	-	-	-	0.0092	
PRESTIGE	11 : MKT	22 : 6,500-34,999	30,000	-	-	-	-	0.0200	
PRESTIGE	11 : MKT	24 : 126,500 & above	484,776	-	-	-	-	0.0444	
PRESTIGE	12 : MLO	21 : 0-6,499	24,010	-	-	3,758	-	0.0185	
PRESTIGE	12 : MLO	22 : 6,500-34,999	72,241	-	80	-	-	0.0266	
PRESTIGE	12 : MLO	23 : 35,000-126,499	270,000	-	-	-	-	-0.0048	
PRESTIGE	12 : MLO	24 : 126,500 & above	1,546,801	100,000	-	-	-	0.0266	
PRESTIGE	13 : ITQ	21 : 0-6,499	-	-	750	-	-	-0.0100	
PRESTIGE	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	-0.0200	
PRESTIGE	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	-0.0017	
PRESTIGE	13 : ITQ	24 : 126,500 & above	-	-	132,323	-	-	-0.0200	
PRESTIGE	14 : ATQ	21 : 0-6,499	-	150	200	-	1,698	-0.0200	
PRESTIGE	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	-0.0200	
PRESTIGE	14 : ATQ	23 : 35,000-126,499	-	-	-	51,600	100,000	-0.0234	
PRESTIGE	14 : ATQ	24 : 126,500 & above	-	-	-	14,583	-	-0.0218	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	15 : NTQ	24 : 126,500 & above										
PRESTIGE	11 : MKT	21 : 0-6,499	0.009192		0	0.0000	0.0	9,530	0.0	0	0.0000	0.0
PRESTIGE	11 : MKT	22 : 6,500-34,999	0.020000		0	0.0000	0.0	30,000	0.0	0	0.0000	0.0
PRESTIGE	11 : MKT	24 : 126,500 & above	0.015560		0	0.0000	0.0	484,776	0.0	0	0.0000	0.0
PRESTIGE	12 : MLO	21 : 0-6,499	0.018167		0	0.0000	0.0	28,118	129.4	0	0.0000	0.0
PRESTIGE	12 : MLO	22 : 6,500-34,999	0.028816		0	0.0000	0.0	50,321	0.1	22,000	0.0148	0.0
PRESTIGE	12 : MLO	23 : 35,000-126,499	0.010000		0	0.0000	0.0	270,000	0.0	0	0.0000	0.0
PRESTIGE	12 : MLO	24 : 126,500 & above	0.026162		0	0.0000	0.0	923,703	4.0	723,098	0.0092	0.0
PRESTIGE	13 : ITQ	21 : 0-6,499										
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										

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	PRESTIGE	15 : NTQ	23 : 35,000-126,499	6	612,000	0	1,392	0
NSE	NSE	201804	PRESTIGE	15 : NTQ	24 : 126,500 & above	2	750,000	0	0	0
NSE	NSE	201804	PZ	11 : MKT	21 : 0-6,499	48	63,610	7,330	56,280	0
NSE	NSE	201804	PZ	11 : MKT	22 : 6,500-34,999	7	122,932	0	122,932	0
NSE	NSE	201804	PZ	11 : MKT	23 : 35,000-126,499	2	107,850	0	107,850	0
NSE	NSE	201804	PZ	12 : MLO	21 : 0-6,499	216	356,098	4,993	323,551	0
NSE	NSE	201804	PZ	12 : MLO	22 : 6,500-34,999	49	693,494	33,000	605,510	0
NSE	NSE	201804	PZ	12 : MLO	23 : 35,000-126,499	19	1,295,176	116,804	912,533	0
NSE	NSE	201804	PZ	12 : MLO	24 : 126,500 & above	8	4,257,782	0	725,717	0
NSE	NSE	201804	PZ	13 : ITQ	21 : 0-6,499	69	174,722	84,660	65,130	0
NSE	NSE	201804	PZ	13 : ITQ	22 : 6,500-34,999	17	270,314	97,884	131,758	0
NSE	NSE	201804	PZ	13 : ITQ	23 : 35,000-126,499	13	759,211	284,909	50,050	0
NSE	NSE	201804	PZ	13 : ITQ	24 : 126,500 & above	1	189,500	189,500	0	0
NSE	NSE	201804	PZ	14 : ATQ	21 : 0-6,499	59	131,474	59,754	50,530	0
NSE	NSE	201804	PZ	14 : ATQ	22 : 6,500-34,999	24	354,374	55,725	131,353	0
NSE	NSE	201804	PZ	14 : ATQ	23 : 35,000-126,499	14	846,744	154,000	428,383	0

#### Guidance:

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

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## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
PRESTIGE	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-0.0600	
PRESTIGE	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
PZ	11 : MKT	21 : 0-6,499	56,280	-	-	-	-	0.6116	
PZ	11 : MKT	22 : 6,500-34,999	122,932	-	-	-	-	0.5278	
PZ	11 : MKT	23 : 35,000-126,499	107,850	-	-	-	-	0.5504	
PZ	12 : MLO	21 : 0-6,499	245,765	2,949	3,125	15,504	15,889	0.4676	
PZ	12 : MLO	22 : 6,500-34,999	477,199	26,073	15,800	60,627	21,509	0.5078	
PZ	12 : MLO	23 : 35,000-126,499	561,134	-	100,700	244,879	5,820	0.4479	
PZ	12 : MLO	24 : 126,500 & above	493,977	203,132	75	28,533	-	0.3515	
PZ	13 : ITQ	21 : 0-6,499	-	1,499	9,243	27,937	18,379	-0.4626	
PZ	13 : ITQ	22 : 6,500-34,999	-	-	9,831	42,130	27,062	-0.2838	
PZ	13 : ITQ	23 : 35,000-126,499	-	-	-	-	50	-0.6500	
PZ	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
PZ	14 : ATQ	21 : 0-6,499	-	1,050	6,436	13,138	20,932	-0.6971	
PZ	14 : ATQ	22 : 6,500-34,999	-	-	20,830	36,304	28,819	-0.4707	
PZ	14 : ATQ	23 : 35,000-126,499	-	90,150	-	6,686	59,314	-0.7215	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
PRESTIGE	15 : NTQ	23 : 35,000-126,499										
PRESTIGE	15 : NTQ	24 : 126,500 & above										
PZ	11 : MKT	21 : 0-6,499	0.635376		0	0.0000	0.0	34,763	0.0	21,517	0.0401	0.0
PZ	11 : MKT	22 : 6,500-34,999	0.647332		0	0.0000	0.0	32,571	0.0	90,361	0.0850	0.0
PZ	11 : MKT	23 : 35,000-126,499	0.867107		0	0.0000	0.0	0	0.0	107,850	0.1201	0.0
PZ	12 : MLO	21 : 0-6,499	0.456941		0	0.0000	0.0	315,880	1136.6	7,671	0.0602	1499.8
PZ	12 : MLO	22 : 6,500-34,999	0.542745		0	0.0000	0.0	533,314	265.9	72,196	0.0525	229.1
PZ	12 : MLO	23 : 35,000-126,499	0.604205		0	0.0000	0.0	525,722	393.5	386,811	0.2120	71.9
PZ	12 : MLO	24 : 126,500 & above	0.695144		0	0.0000	0.0	299,623	127.0	426,094	0.2536	2.4
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										

#### Guidance:

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

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## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	PZ	14 : ATQ	24 : 126,500 & above	1	500,000	0	0	0
NSE	NSE	201804	PZ	15 : NTQ	21 : 0-6,499	14	35,367	17,579	4,990	0
NSE	NSE	201804	PZ	15 : NTQ	22 : 6,500-34,999	7	149,874	10,000	7,655	0
NSE	NSE	201804	PZ	15 : NTQ	23 : 35,000-126,499	3	175,000	0	0	0
NSE	NSE	201804	PZ	15 : NTQ	24 : 126,500 & above	5	1,900,000	0	0	0
NSE	NSE	201804	REDSTAREX	11 : MKT	21 : 0-6,499	14	11,155	0	11,155	0
NSE	NSE	201804	REDSTAREX	11 : MKT	22 : 6,500-34,999	2	20,700	0	20,700	0
NSE	NSE	201804	REDSTAREX	11 : MKT	23 : 35,000-126,499	2	165,193	115,193	50,000	0
NSE	NSE	201804	REDSTAREX	11 : MKT	24 : 126,500 & above	2	412,193	0	412,193	0
NSE	NSE	201804	REDSTAREX	12 : MLO	21 : 0-6,499	44	76,045	4,035	65,910	0
NSE	NSE	201804	REDSTAREX	12 : MLO	22 : 6,500-34,999	11	190,818	0	190,818	0
NSE	NSE	201804	REDSTAREX	12 : MLO	23 : 35,000-126,499	9	475,293	159,893	263,450	0
NSE	NSE	201804	REDSTAREX	12 : MLO	24 : 126,500 & above	7	3,456,700	580,000	1,696,700	0
NSE	NSE	201804	REDSTAREX	13 : ITQ	21 : 0-6,499	12	30,840	8,139	5,701	0
NSE	NSE	201804	REDSTAREX	13 : ITQ	22 : 6,500-34,999	20	303,106	99,106	70,500	0
NSE	NSE	201804	REDSTAREX	13 : ITQ	23 : 35,000-126,499	8	448,000	150,000	0	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
PZ	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
PZ	15 : NTQ	21 : 0-6,499	-	5	-	4,985	-	-1.0029
PZ	15 : NTQ	22 : 6,500-34,999	-	-	-	-	7,655	-0.6000
PZ	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
PZ	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
REDSTAREX	11 : MKT	21 : 0-6,499	11,155	-	-	-	-	0.2922
REDSTAREX	11 : MKT	22 : 6,500-34,999	20,700	-	-	-	-	0.2906
REDSTAREX	11 : MKT	23 : 35,000-126,499	50,000	-	-	-	-	0.5000
REDSTAREX	11 : MKT	24 : 126,500 & above	412,193	-	-	-	-	0.1833
REDSTAREX	12 : MLO	21 : 0-6,499	62,710	-	500	2,635	-	0.0942
REDSTAREX	12 : MLO	22 : 6,500-34,999	170,492	20,326	-	-	-	0.0794
REDSTAREX	12 : MLO	23 : 35,000-126,499	199,450	25,000	-	19,000	20,000	0.2857
REDSTAREX	12 : MLO	24 : 126,500 & above	1,127,700	-	293,200	206,800	5,000	0.1083
REDSTAREX	13 : ITQ	21 : 0-6,499	-	-	-	4,701	-	-0.0272
REDSTAREX	13 : ITQ	22 : 6,500-34,999	-	-	2,500	14,500	9,020	-0.0984
REDSTAREX	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
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	0.235499		0	0.0000	0.0	11,155	0.0	0	0.0000	0.0
REDSTAREX	11 : MKT	22 : 6,500-34,999	0.340579		0	0.0000	0.0	20,700	0.0	0	0.0000	0.0
REDSTAREX	11 : MKT	23 : 35,000-126,499	0.450000		0	0.0000	0.0	50,000	0.0	0	0.0000	0.0
REDSTAREX	11 : MKT	24 : 126,500 & above	0.304339		0	0.0000	0.0	0	0.0	412,193	0.1522	0.0
REDSTAREX	12 : MLO	21 : 0-6,499	0.167337		0	0.0000	0.0	65,910	52.0	0	0.0000	0.0
REDSTAREX	12 : MLO	22 : 6,500-34,999	0.113620		0	0.0000	0.0	190,818	2.9	0	0.0000	0.0
REDSTAREX	12 : MLO	23 : 35,000-126,499	0.224435		0	0.0000	0.0	234,450	51.3	29,000	0.1000	2407.0
REDSTAREX	12 : MLO	24 : 126,500 & above	0.192137		0	0.0000	0.0	1,696,700	457.9	0	0.0000	0.0
REDSTAREX	13 : ITQ	21 : 0-6,499										
REDSTAREX	13 : ITQ	22 : 6,500-34,999										
REDSTAREX	13 : ITQ	23 : 35,000-126,499										

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	REDSTAREX	13 : ITQ	24 : 126,500 & above	2	700,000	0	31,000	0	
NSE	NSE	201804	REDSTAREX	14 : ATQ	21 : 0-6,499	21	43,490	15,790	12,149	0	
NSE	NSE	201804	REDSTAREX	14 : ATQ	22 : 6,500-34,999	14	197,000	52,000	21,900	0	
NSE	NSE	201804	REDSTAREX	14 : ATQ	23 : 35,000-126,499	20	1,337,330	238,850	66,730	0	
NSE	NSE	201804	REDSTAREX	14 : ATQ	24 : 126,500 & above	3	6,220,000	0	75,512	0	
NSE	NSE	201804	REDSTAREX	15 : NTQ	21 : 0-6,499	4	2,421	1	0	0	
NSE	NSE	201804	REDSTAREX	15 : NTQ	22 : 6,500-34,999	9	156,000	0	0	0	
NSE	NSE	201804	REDSTAREX	15 : NTQ	23 : 35,000-126,499	3	140,000	40,000	0	0	
NSE	NSE	201804	REGALINS	11 : MKT	21 : 0-6,499	12	19,880	0	19,880	0	
NSE	NSE	201804	REGALINS	11 : MKT	22 : 6,500-34,999	3	79,158	0	79,158	0	
NSE	NSE	201804	REGALINS	11 : MKT	23 : 35,000-126,499	2	150,000	0	150,000	0	
NSE	NSE	201804	REGALINS	11 : MKT	24 : 126,500 & above	3	1,631,895	1,242,000	389,895	0	
NSE	NSE	201804	REGALINS	12 : MLO	21 : 0-6,499	31	35,182	0	35,182	0	
NSE	NSE	201804	REGALINS	12 : MLO	22 : 6,500-34,999	14	285,725	0	285,725	0	
NSE	NSE	201804	REGALINS	12 : MLO	23 : 35,000-126,499	23	1,696,202	0	1,696,202	0	
NSE	NSE	201804	REGALINS	12 : MLO	24 : 126,500 & above	32	16,308,342	271,438	12,835,559	0	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
REDSTAREX	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000
REDSTAREX	14 : ATQ	21 : 0-6,499	-	-	1,300	50	-	-0.2846
REDSTAREX	14 : ATQ	22 : 6,500-34,999	-	-	160	7,500	2,000	-0.3870
REDSTAREX	14 : ATQ	23 : 35,000-126,499	-	55,000	-	8,950	2,580	-0.2904
REDSTAREX	14 : ATQ	24 : 126,500 & above	-	-	-	-	32,500	-0.1367
REDSTAREX	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
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	19,880	-	-	-	-	0.0151
REGALINS	11 : MKT	22 : 6,500-34,999	79,158	-	-	-	-	0.0024
REGALINS	11 : MKT	23 : 35,000-126,499	150,000	-	-	-	-	0.0033
REGALINS	11 : MKT	24 : 126,500 & above	389,895	-	-	-	-	0.0100
REGALINS	12 : MLO	21 : 0-6,499	35,182	-	-	-	-	0.0099
REGALINS	12 : MLO	22 : 6,500-34,999	232,100	-	-	-	34,125	0.0090
REGALINS	12 : MLO	23 : 35,000-126,499	1,646,202	-	-	-	-	0.0095
REGALINS	12 : MLO	24 : 126,500 & above	10,850,223	601,169	242,000	1,043,167	-	0.0102

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
REDSTAREX	13 : ITQ	24 : 126,500 & above									
REDSTAREX	14 : ATQ	21 : 0-6,499									
REDSTAREX	14 : ATQ	22 : 6,500-34,999									
REDSTAREX	14 : ATQ	23 : 35,000-126,499									
REDSTAREX	14 : ATQ	24 : 126,500 & above									
REDSTAREX	15 : NTQ	21 : 0-6,499									
REDSTAREX	15 : NTQ	22 : 6,500-34,999									
REDSTAREX	15 : NTQ	23 : 35,000-126,499									
REGALINS	11 : MKT	21 : 0-6,499	0.015070	0	0.0000	0.0	19,880	0.0	0	0.0000	0.0
REGALINS	11 : MKT	22 : 6,500-34,999	0.009029	0	0.0000	0.0	79,158	0.0	0	0.0000	0.0
REGALINS	11 : MKT	23 : 35,000-126,499	0.003333	0	0.0000	0.0	150,000	0.0	0	0.0000	0.0
REGALINS	11 : MKT	24 : 126,500 & above	0.010000	0	0.0000	0.0	389,895	0.0	0	0.0000	0.0
REGALINS	12 : MLO	21 : 0-6,499	0.008782	0	0.0000	0.0	35,182	0.0	0	0.0000	0.0
REGALINS	12 : MLO	22 : 6,500-34,999	0.010826	0	0.0000	0.0	285,725	677.6	0	0.0000	0.0
REGALINS	12 : MLO	23 : 35,000-126,499	0.010112	0	0.0000	0.0	1,696,202	146.8	0	0.0000	0.0
REGALINS	12 : MLO	24 : 126,500 & above	0.010028	0	0.0000	0.0	12,689,897	141.4	145,662	0.0069	0.0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	REGALINS	13 : ITQ	21 : 0-6,499	1	1,000	0	1,000	0
NSE	NSE	201804	REGALINS	13 : ITQ	22 : 6,500-34,999	2	36,000	0	36,000	0
NSE	NSE	201804	REGALINS	13 : ITQ	23 : 35,000-126,499	4	305,500	0	180,562	0
NSE	NSE	201804	REGALINS	13 : ITQ	24 : 126,500 & above	10	4,356,469	1,590,000	993,195	0
NSE	NSE	201804	REGALINS	14 : ATQ	21 : 0-6,499	5	13,090	1,350	0	0
NSE	NSE	201804	REGALINS	14 : ATQ	22 : 6,500-34,999	8	165,000	50,000	45,000	0
NSE	NSE	201804	REGALINS	14 : ATQ	23 : 35,000-126,499	29	2,291,121	1,145,901	326,480	0
NSE	NSE	201804	REGALINS	14 : ATQ	24 : 126,500 & above	57	43,097,955	9,778,706	4,170,683	0
NSE	NSE	201804	REGALINS	15 : NTQ	22 : 6,500-34,999	2	31,000	15,000	0	0
NSE	NSE	201804	REGALINS	15 : NTQ	23 : 35,000-126,499	2	200,000	0	100,562	0
NSE	NSE	201804	REGALINS	15 : NTQ	24 : 126,500 & above	16	12,374,913	0	1,000,000	0
NSE	NSE	201804	ROYALEX	11 : MKT	21 : 0-6,499	10	13,834	0	13,834	0
NSE	NSE	201804	ROYALEX	11 : MKT	22 : 6,500-34,999	6	109,800	0	109,800	0
NSE	NSE	201804	ROYALEX	11 : MKT	23 : 35,000-126,499	3	300,000	0	300,000	0
NSE	NSE	201804	ROYALEX	12 : MLO	21 : 0-6,499	16	31,110	0	31,110	0
NSE	NSE	201804	ROYALEX	12 : MLO	22 : 6,500-34,999	24	392,867	0	392,867	0

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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)
REGALINS	13 : ITQ	21 : 0-6,499	-	-	-	-	-	0.0000
REGALINS	13 : ITQ	22 : 6,500-34,999	-	-	-	31,000	5,000	0.0017
REGALINS	13 : ITQ	23 : 35,000-126,499	-	-	63,620	1,000	-	0.0013
REGALINS	13 : ITQ	24 : 126,500 & above	-	-	-	188,520	242,740	-0.0026
REGALINS	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000
REGALINS	14 : ATQ	22 : 6,500-34,999	-	-	-	-	20,000	-0.0011
REGALINS	14 : ATQ	23 : 35,000-126,499	-	-	105,000	60,000	117,931	-0.0090
REGALINS	14 : ATQ	24 : 126,500 & above	-	500,000	500,000	1,702,305	69,809	-0.0149
REGALINS	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
REGALINS	15 : NTQ	23 : 35,000-126,499	-	100,000	-	-	-	-0.0299
REGALINS	15 : NTQ	24 : 126,500 & above	-	-	500,000	-	-	-0.0300
ROYALEX	11 : MKT	21 : 0-6,499	13,834	-	-	-	-	0.0153
ROYALEX	11 : MKT	22 : 6,500-34,999	109,800	-	-	-	-	0.0186
ROYALEX	11 : MKT	23 : 35,000-126,499	300,000	-	-	-	-	0.0100
ROYALEX	12 : MLO	21 : 0-6,499	31,110	-	-	-	-	0.0074
ROYALEX	12 : MLO	22 : 6,500-34,999	351,823	-	-	12,919	-	0.0110

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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)
REGALINS	13 : ITQ	21 : 0-6,499									
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	22 : 6,500-34,999									
REGALINS	15 : NTQ	23 : 35,000-126,499									
REGALINS	15 : NTQ	24 : 126,500 & above									
ROYALEX	11 : MKT	21 : 0-6,499	0.015371	0	0.0000	0.0	13,834	0.0	0	0.0000	0.0
ROYALEX	11 : MKT	22 : 6,500-34,999	0.010364	13,000	0.0100	0.0	96,800	0.0	0	0.0000	0.0
ROYALEX	11 : MKT	23 : 35,000-126,499	0.010000	0	0.0000	0.0	300,000	0.0	0	0.0000	0.0
ROYALEX	12 : MLO	21 : 0-6,499	0.007738	0	0.0000	0.0	31,110	0.0	0	0.0000	0.0
ROYALEX	12 : MLO	22 : 6,500-34,999	0.009098	0	0.0000	0.0	392,867	299.7	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: April 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	201804	ROYALEX	12 : MLO	23 : 35,000-126,499	22	1,921,509	50,000	1,747,009	0	
NSE	NSE	201804	ROYALEX	12 : MLO	24 : 126,500 & above	28	12,896,395	515,738	11,449,598	0	
NSE	NSE	201804	ROYALEX	13 : ITQ	21 : 0-6,499	2	8,085	0	8,085	0	
NSE	NSE	201804	ROYALEX	13 : ITQ	23 : 35,000-126,499	7	581,559	204,059	210,103	0	
NSE	NSE	201804	ROYALEX	13 : ITQ	24 : 126,500 & above	3	550,000	0	343,298	0	
NSE	NSE	201804	ROYALEX	14 : ATQ	21 : 0-6,499	2	7,126	4,844	2,282	0	
NSE	NSE	201804	ROYALEX	14 : ATQ	22 : 6,500-34,999	10	229,798	113,990	59,320	0	
NSE	NSE	201804	ROYALEX	14 : ATQ	23 : 35,000-126,499	18	1,556,585	160,000	579,487	0	
NSE	NSE	201804	ROYALEX	14 : ATQ	24 : 126,500 & above	22	7,279,209	1,778,000	1,587,606	0	
NSE	NSE	201804	ROYALEX	15 : NTQ	22 : 6,500-34,999	1	10,000	10,000	0	0	
NSE	NSE	201804	ROYALEX	15 : NTQ	23 : 35,000-126,499	3	300,000	59,999	0	0	
NSE	NSE	201804	ROYALEX	15 : NTQ	24 : 126,500 & above	13	10,000,000	150,000	0	0	
NSE	NSE	201804	RTBRISCOE	11 : MKT	21 : 0-6,499	2	1,000	0	1,000	0	
NSE	NSE	201804	RTBRISCOE	12 : MLO	21 : 0-6,499	5	8,367	0	8,367	0	
NSE	NSE	201804	SCOA	11 : MKT	21 : 0-6,499	1	100	0	100	0	
NSE	NSE	201804	SEPLAT	11 : MKT	21 : 0-6,499	49	33,414	1,587	31,827	0	

#### Guidance:

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

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## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
ROYALEX	12 : MLO	23 : 35,000-126,499	1,647,869	-	-	-	44,140	0.0084
ROYALEX	12 : MLO	24 : 126,500 & above	7,548,961	-	415,915	263,588	1,895,877	0.0047
ROYALEX	13 : ITQ	21 : 0-6,499	-	-	-	5,000	3,085	-0.0038
ROYALEX	13 : ITQ	23 : 35,000-126,499	-	-	-	7,500	100,000	0.0000
ROYALEX	13 : ITQ	24 : 126,500 & above	-	-	-	24,348	199,150	0.0046
ROYALEX	14 : ATQ	21 : 0-6,499	-	-	2,282	-	-	-0.0100
ROYALEX	14 : ATQ	22 : 6,500-34,999	-	10,000	-	1,000	15,000	-0.0102
ROYALEX	14 : ATQ	23 : 35,000-126,499	-	-	100,000	83,072	100,000	-0.0119
ROYALEX	14 : ATQ	24 : 126,500 & above	-	-	-	3,000	30,000	-0.0138
ROYALEX	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
ROYALEX	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
ROYALEX	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
RTBRISCOE	11 : MKT	21 : 0-6,499	1,000	-	-	-	-	0.0000
RTBRISCOE	12 : MLO	21 : 0-6,499	8,367	-	-	-	-	0.0000
SCOA	11 : MKT	21 : 0-6,499	100	-	-	-	-	0.0000
SEPLAT	11 : MKT	21 : 0-6,499	31,827	-	-	-	-	26.3871

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	12 : MLO	23 : 35,000-126,499	0.010096		0	0.0000	0.0	1,647,009	197.0	100,000	0.0088	0.0
ROYALEX	12 : MLO	24 : 126,500 & above	0.008326		0	0.0000	0.0	11,449,598	1336.9	0	0.0000	0.0
ROYALEX	13 : ITQ	21 : 0-6,499										
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	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	1,000	0.0	0	0.0000	0.0
RTBRISCOE	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	8,367	0.0	0	0.0000	0.0
SCOA	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	100	0.0	0	0.0000	0.0
SEPLAT	11 : MKT	21 : 0-6,499	22.437411		0	0.0000	0.0	19,267	0.0	12,560	1.1543	0.0

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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	201804	SEPLAT	11 : MKT	22 : 6,500-34,999	5	87,500	57,500	30,000	0
NSE	NSE	201804	SEPLAT	12 : MLO	21 : 0-6,499	98	124,254	10,472	96,777	0
NSE	NSE	201804	SEPLAT	12 : MLO	22 : 6,500-34,999	22	296,472	46,539	195,075	0
NSE	NSE	201804	SEPLAT	12 : MLO	23 : 35,000-126,499	1	50,000	0	50,000	0
NSE	NSE	201804	SEPLAT	13 : ITQ	21 : 0-6,499	219	357,908	243,724	38,468	0
NSE	NSE	201804	SEPLAT	13 : ITQ	22 : 6,500-34,999	7	104,849	36,138	18,971	0
NSE	NSE	201804	SEPLAT	14 : ATQ	21 : 0-6,499	66	88,294	41,458	11,415	0
NSE	NSE	201804	SEPLAT	14 : ATQ	22 : 6,500-34,999	3	30,000	0	20,000	0
NSE	NSE	201804	SEPLAT	15 : NTQ	21 : 0-6,499	52	62,114	33,173	3,326	0
NSE	NSE	201804	SEPLAT	15 : NTQ	22 : 6,500-34,999	4	42,400	0	18,684	0
NSE	NSE	201804	SKYEBANK	11 : MKT	21 : 0-6,499	99	137,688	0	137,688	0
NSE	NSE	201804	SKYEBANK	11 : MKT	22 : 6,500-34,999	36	605,951	40,568	565,383	0
NSE	NSE	201804	SKYEBANK	11 : MKT	23 : 35,000-126,499	39	2,900,064	235,000	2,665,064	0
NSE	NSE	201804	SKYEBANK	11 : MKT	24 : 126,500 & above	17	9,010,839	1,410,000	7,600,839	0
NSE	NSE	201804	SKYEBANK	12 : MLO	21 : 0-6,499	230	515,252	1,000	460,499	0
NSE	NSE	201804	SKYEBANK	12 : MLO	22 : 6,500-34,999	189	3,272,743	24,300	2,797,807	0

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
SEPLAT	11 : MKT	22 : 6,500-34,999	30,000	-	-	-	-	15.2333
SEPLAT	12 : MLO	21 : 0-6,499	80,393	-	5,505	2,642	2,514	11.9848
SEPLAT	12 : MLO	22 : 6,500-34,999	168,334	-	1,056	4,005	21,680	16.4277
SEPLAT	12 : MLO	23 : 35,000-126,499	18,176	6	31,818	-	-	0.0000
SEPLAT	13 : ITQ	21 : 0-6,499	4,000	325	9,127	9,488	7,782	-16.7911
SEPLAT	13 : ITQ	22 : 6,500-34,999	-	8,100	10,750	60	61	1.8902
SEPLAT	14 : ATQ	21 : 0-6,499	5,000	10	-	913	4,061	-14.3623
SEPLAT	14 : ATQ	22 : 6,500-34,999	-	-	13,500	6,500	-	-14.5000
SEPLAT	15 : NTQ	21 : 0-6,499	-	-	-	40	2,001	-26.7779
SEPLAT	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	-23.6532
SKYEBANK	11 : MKT	21 : 0-6,499	137,688	-	-	-	-	0.0161
SKYEBANK	11 : MKT	22 : 6,500-34,999	565,383	-	-	-	-	0.0281
SKYEBANK	11 : MKT	23 : 35,000-126,499	2,665,064	-	-	-	-	0.0119
SKYEBANK	11 : MKT	24 : 126,500 & above	7,600,839	-	-	-	-	0.0215
SKYEBANK	12 : MLO	21 : 0-6,499	418,886	115	1,664	27,535	7,225	0.0098
SKYEBANK	12 : MLO	22 : 6,500-34,999	2,567,833	-	3,300	83,797	125,978	0.0090

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
SEPLAT	11 : MKT	22 : 6,500-34,999	15.066666		0	0.0000	0.0	30,000	0.0	0	0.0000	0.0
SEPLAT	12 : MLO	21 : 0-6,499	17.590535		0	0.0000	0.0	71,127	82.7	25,650	2.5289	1502.4
SEPLAT	12 : MLO	22 : 6,500-34,999	19.905280		0	0.0000	0.0	126,124	359.0	68,951	3.6090	111.3
SEPLAT	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	50,000	64.3	0	0.0000	0.0
SEPLAT	13 : ITQ	21 : 0-6,499										
SEPLAT	13 : ITQ	22 : 6,500-34,999										
SEPLAT	14 : ATQ	21 : 0-6,499										
SEPLAT	14 : ATQ	22 : 6,500-34,999										
SEPLAT	15 : NTQ	21 : 0-6,499										
SEPLAT	15 : NTQ	22 : 6,500-34,999										
SKYEBANK	11 : MKT	21 : 0-6,499	0.016565		10	0.0100	0.0	132,286	0.0	5,392	0.0062	0.0
SKYEBANK	11 : MKT	22 : 6,500-34,999	0.023274		0	0.0000	0.0	519,996	0.0	45,387	0.0233	0.0
SKYEBANK	11 : MKT	23 : 35,000-126,499	0.017890		0	0.0000	0.0	2,545,064	0.0	120,000	0.0088	0.0
SKYEBANK	11 : MKT	24 : 126,500 & above	0.044031		0	0.0000	0.0	2,165,008	0.0	5,435,831	0.0171	0.0
SKYEBANK	12 : MLO	21 : 0-6,499	0.011715		0	0.0000	0.0	451,211	146.2	9,288	0.0197	269.7
SKYEBANK	12 : MLO	22 : 6,500-34,999	0.011146		0	0.0000	0.0	2,742,294	171.5	55,513	0.0092	336.9

#### 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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	SKYEBANK	12 : MLO	23 : 35,000-126,499	144	11,163,774	70,000	9,878,276	0
NSE	NSE	201804	SKYEBANK	12 : MLO	24 : 126,500 & above	298	422,768,883	101,953,425	239,615,884	0
NSE	NSE	201804	SKYEBANK	13 : ITQ	21 : 0-6,499	16	53,751	6,735	42,816	0
NSE	NSE	201804	SKYEBANK	13 : ITQ	22 : 6,500-34,999	22	396,801	140,340	248,461	0
NSE	NSE	201804	SKYEBANK	13 : ITQ	23 : 35,000-126,499	30	2,417,968	645,886	1,386,088	0
NSE	NSE	201804	SKYEBANK	13 : ITQ	24 : 126,500 & above	34	25,084,779	7,393,502	15,525,616	0
NSE	NSE	201804	SKYEBANK	14 : ATQ	21 : 0-6,499	38	92,659	20,606	63,553	0
NSE	NSE	201804	SKYEBANK	14 : ATQ	22 : 6,500-34,999	78	1,362,336	513,258	668,524	0
NSE	NSE	201804	SKYEBANK	14 : ATQ	23 : 35,000-126,499	69	5,121,912	930,451	2,917,438	0
NSE	NSE	201804	SKYEBANK	14 : ATQ	24 : 126,500 & above	141	76,030,128	25,635,073	36,162,503	0
NSE	NSE	201804	SKYEBANK	15 : NTQ	21 : 0-6,499	21	45,183	6,857	6,000	0
NSE	NSE	201804	SKYEBANK	15 : NTQ	22 : 6,500-34,999	47	864,988	464,828	102,746	0
NSE	NSE	201804	SKYEBANK	15 : NTQ	23 : 35,000-126,499	68	5,650,357	1,754,693	881,078	0
NSE	NSE	201804	SKYEBANK	15 : NTQ	24 : 126,500 & above	122	119,424,205	26,450,742	44,042,881	0
NSE	NSE	201804	SKYESHELT	11 : MKT	21 : 0-6,499	8	1,010	0	1,010	0
NSE	NSE	201804	SKYESHELT	12 : MLO	21 : 0-6,499	3	285	0	285	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
SKYEBANK	12 : MLO	23 : 35,000-126,499	8,681,513	26,702	138,346	473,986	351,913	0.0064
SKYEBANK	12 : MLO	24 : 126,500 & above	183,512,290	2,016,306	10,523,683	19,980,869	10,399,232	0.0162
SKYEBANK	13 : ITQ	21 : 0-6,499	-	634	17,650	24,532	-	0.0014
SKYEBANK	13 : ITQ	22 : 6,500-34,999	-	60,000	68,842	119,619	-	0.0046
SKYEBANK	13 : ITQ	23 : 35,000-126,499	163,000	206,890	374,531	462,043	89,989	-0.0022
SKYEBANK	13 : ITQ	24 : 126,500 & above	110	1,999,990	10,388,215	1,633,525	572,200	-0.0175
SKYEBANK	14 : ATQ	21 : 0-6,499	1,000	694	11,472	38,412	8,475	-0.0023
SKYEBANK	14 : ATQ	22 : 6,500-34,999	38,000	47,000	109,450	300,015	89,484	-0.0110
SKYEBANK	14 : ATQ	23 : 35,000-126,499	65,000	210,957	754,127	1,270,231	456,266	-0.0194
SKYEBANK	14 : ATQ	24 : 126,500 & above	500,000	8,929,608	3,101,765	9,187,216	6,115,094	-0.0209
SKYEBANK	15 : NTQ	21 : 0-6,499	-	-	-	2,000	-	-0.0283
SKYEBANK	15 : NTQ	22 : 6,500-34,999	-	-	20,000	8,000	20,000	-0.0344
SKYEBANK	15 : NTQ	23 : 35,000-126,499	-	-	87,054	92,045	250,000	-0.0324
SKYEBANK	15 : NTQ	24 : 126,500 & above	-	6,360,712	21,211,090	6,253,611	2,077,701	-0.0473
SKYESHELT	11 : MKT	21 : 0-6,499	1,010	-	-	-	-	0.0000
SKYESHELT	12 : MLO	21 : 0-6,499	285	-	-	-	-	0.0000

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
SKYEBANK	12 : MLO	23 : 35,000-126,499	0.012345		0	0.0000	0.0	9,623,607	238.7	254,669	0.0134	0.0
SKYEBANK	12 : MLO	24 : 126,500 & above	0.019313		0	0.0000	0.0	210,532,370	433.3	29,083,514	0.0108	933.9
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	1,010	0.0	0	0.0000	0.0
SKYESHELT	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	285	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: April 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	201804	SOVRENINS	11 : MKT	21 : 0-6,499	9	16,700	0	16,700	0
NSE	NSE	201804	SOVRENINS	11 : MKT	22 : 6,500-34,999	6	124,033	0	124,033	0
NSE	NSE	201804	SOVRENINS	11 : MKT	23 : 35,000-126,499	3	191,990	49,990	142,000	0
NSE	NSE	201804	SOVRENINS	11 : MKT	24 : 126,500 & above	4	2,207,577	300,000	1,907,577	0
NSE	NSE	201804	SOVRENINS	12 : MLO	21 : 0-6,499	24	62,733	3,496	59,237	0
NSE	NSE	201804	SOVRENINS	12 : MLO	22 : 6,500-34,999	31	577,607	0	547,107	0
NSE	NSE	201804	SOVRENINS	12 : MLO	23 : 35,000-126,499	59	4,945,117	10	4,825,107	0
NSE	NSE	201804	SOVRENINS	12 : MLO	24 : 126,500 & above	114	226,963,384	9,454,765	200,090,616	0
NSE	NSE	201804	SOVRENINS	13 : ITQ	21 : 0-6,499	1	1,000	0	1,000	0
NSE	NSE	201804	SOVRENINS	13 : ITQ	23 : 35,000-126,499	7	685,566	0	595,966	0
NSE	NSE	201804	SOVRENINS	13 : ITQ	24 : 126,500 & above	6	6,620,247	2,450,000	4,170,247	0
NSE	NSE	201804	SOVRENINS	14 : ATQ	21 : 0-6,499	7	16,018	4,800	10,250	0
NSE	NSE	201804	SOVRENINS	14 : ATQ	22 : 6,500-34,999	12	220,046	40,046	110,000	0
NSE	NSE	201804	SOVRENINS	14 : ATQ	23 : 35,000-126,499	18	1,610,685	304,400	448,785	0
NSE	NSE	201804	SOVRENINS	14 : ATQ	24 : 126,500 & above	54	72,364,106	12,860,646	25,178,371	0
NSE	NSE	201804	SOVRENINS	15 : NTQ	23 : 35,000-126,499	5	370,000	0	100,000	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
SOVRENINS	11 : MKT	21 : 0-6,499	16,700	-	-	-	-	0.0079
SOVRENINS	11 : MKT	22 : 6,500-34,999	124,033	-	-	-	-	0.0076
SOVRENINS	11 : MKT	23 : 35,000-126,499	142,000	-	-	-	-	0.0065
SOVRENINS	11 : MKT	24 : 126,500 & above	1,907,577	-	-	-	-	0.0100
SOVRENINS	12 : MLO	21 : 0-6,499	54,714	-	-	1,523	3,000	0.0046
SOVRENINS	12 : MLO	22 : 6,500-34,999	523,007	-	-	-	2,500	0.0074
SOVRENINS	12 : MLO	23 : 35,000-126,499	4,620,617	-	39,990	59,500	-	0.0099
SOVRENINS	12 : MLO	24 : 126,500 & above	169,306,595	1,340,555	3,229,943	9,416,356	4,958,419	0.0001
SOVRENINS	13 : ITQ	21 : 0-6,499	-	-	-	1,000	-	0.0100
SOVRENINS	13 : ITQ	23 : 35,000-126,499	-	-	-	487,566	100,000	0.0034
SOVRENINS	13 : ITQ	24 : 126,500 & above	-	-	3,200,000	704,789	265,458	0.0061
SOVRENINS	14 : ATQ	21 : 0-6,499	-	-	500	4,750	5,000	-0.0100
SOVRENINS	14 : ATQ	22 : 6,500-34,999	-	10,000	13,100	50,000	16,900	-0.0155
SOVRENINS	14 : ATQ	23 : 35,000-126,499	-	-	22,153	227,847	129,718	-0.0151
SOVRENINS	14 : ATQ	24 : 126,500 & above	-	-	4,431,250	5,485,619	7,282,017	-0.0104
SOVRENINS	15 : NTQ	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
SOVRENINS	11 : MKT	21 : 0-6,499	0.005209		0	0.0000	0.0	16,700	0.0	0	0.0000	0.0
SOVRENINS	11 : MKT	22 : 6,500-34,999	0.008785		0	0.0000	0.0	124,033	0.0	0	0.0000	0.0
SOVRENINS	11 : MKT	23 : 35,000-126,499	0.010000		0	0.0000	0.0	142,000	0.0	0	0.0000	0.0
SOVRENINS	11 : MKT	24 : 126,500 & above	0.010000		0	0.0000	0.0	1,907,577	0.0	0	0.0000	0.0
SOVRENINS	12 : MLO	21 : 0-6,499	0.006506		0	0.0000	0.0	56,237	27.8	3,000	0.0100	2177.0
SOVRENINS	12 : MLO	22 : 6,500-34,999	0.006239		0	0.0000	0.0	547,107	188.2	0	0.0000	0.0
SOVRENINS	12 : MLO	23 : 35,000-126,499	0.011550		0	0.0000	0.0	4,725,107	128.0	100,000	0.0098	0.0
SOVRENINS	12 : MLO	24 : 126,500 & above	0.004983		0	0.0000	0.0	187,534,616	342.3	12,556,000	0.0093	2502.7
SOVRENINS	13 : ITQ	21 : 0-6,499										
SOVRENINS	13 : ITQ	23 : 35,000-126,499										
SOVRENINS	13 : ITQ	24 : 126,500 & above										
SOVRENINS	14 : ATQ	21 : 0-6,499										
SOVRENINS	14 : ATQ	22 : 6,500-34,999										
SOVRENINS	14 : ATQ	23 : 35,000-126,499										
SOVRENINS	14 : ATQ	24 : 126,500 & above										
SOVRENINS	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.



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	SOVRENINS	15 : NTQ	24 : 126,500 & above	14	23,869,443	1,000,000	2,235,211	0	
NSE	NSE	201804	STACO	11 : MKT	21 : 0-6,499	3	1,700	0	1,700	0	
NSE	NSE	201804	STACO	12 : MLO	21 : 0-6,499	6	5,600	0	5,600	0	
NSE	NSE	201804	STANBIC	11 : MKT	21 : 0-6,499	47	56,213	0	56,213	0	
NSE	NSE	201804	STANBIC	11 : MKT	22 : 6,500-34,999	16	237,297	0	237,297	0	
NSE	NSE	201804	STANBIC	11 : MKT	23 : 35,000-126,499	3	146,320	0	146,320	0	
NSE	NSE	201804	STANBIC	12 : MLO	21 : 0-6,499	167	277,060	3,781	272,255	0	
NSE	NSE	201804	STANBIC	12 : MLO	22 : 6,500-34,999	34	499,107	30,560	468,547	0	
NSE	NSE	201804	STANBIC	12 : MLO	23 : 35,000-126,499	16	1,047,220	171,439	813,481	0	
NSE	NSE	201804	STANBIC	12 : MLO	24 : 126,500 & above	24	19,312,856	963,655	18,340,701	0	
NSE	NSE	201804	STANBIC	13 : ITQ	21 : 0-6,499	71	129,665	61,125	49,716	0	
NSE	NSE	201804	STANBIC	13 : ITQ	22 : 6,500-34,999	34	535,651	250,567	164,875	0	
NSE	NSE	201804	STANBIC	13 : ITQ	23 : 35,000-126,499	51	2,946,408	1,557,041	295,463	0	
NSE	NSE	201804	STANBIC	13 : ITQ	24 : 126,500 & above	12	6,818,560	976,600	5,841,960	0	
NSE	NSE	201804	STANBIC	14 : ATQ	21 : 0-6,499	46	104,423	45,987	26,448	0	
NSE	NSE	201804	STANBIC	14 : ATQ	22 : 6,500-34,999	26	459,349	165,547	142,381	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
SOVRENINS	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	-0.0300	
STACO	11 : MKT	21 : 0-6,499	1,700	-	-	-	-	0.0000	
STACO	12 : MLO	21 : 0-6,499	5,600	-	-	-	-	0.0000	
STANBIC	11 : MKT	21 : 0-6,499	56,213	-	-	-	-	0.8493	
STANBIC	11 : MKT	22 : 6,500-34,999	237,297	-	-	-	-	0.4093	
STANBIC	11 : MKT	23 : 35,000-126,499	146,320	-	-	-	-	0.6307	
STANBIC	12 : MLO	21 : 0-6,499	270,996	-	-	459	800	0.5242	
STANBIC	12 : MLO	22 : 6,500-34,999	468,547	-	-	-	-	0.6615	
STANBIC	12 : MLO	23 : 35,000-126,499	747,681	-	-	-	65,800	0.8325	
STANBIC	12 : MLO	24 : 126,500 & above	18,018,658	248,728	-	64,939	-	0.1243	
STANBIC	13 : ITQ	21 : 0-6,499	500	4,275	13,441	16,738	2,534	-0.4382	
STANBIC	13 : ITQ	22 : 6,500-34,999	12,000	7,373	10,000	51,794	1,628	-0.3622	
STANBIC	13 : ITQ	23 : 35,000-126,499	-	6,800	111,668	63,914	73,005	-0.3091	
STANBIC	13 : ITQ	24 : 126,500 & above	5,373,860	169,924	100	218,000	-	-0.1895	
STANBIC	14 : ATQ	21 : 0-6,499	-	-	8,143	7,774	7,644	-0.0894	
STANBIC	14 : ATQ	22 : 6,500-34,999	-	-	59,600	63,283	9,945	0.2041	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
SOVRENINS	15 : NTQ	24 : 126,500 & above										
STACO	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	1,700	0.0	0	0.0000	0.0
STACO	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	5,600	0.0	0	0.0000	0.0
STANBIC	11 : MKT	21 : 0-6,499	0.769446		0	0.0000	0.0	54,213	0.0	2,000	0.0057	0.0
STANBIC	11 : MKT	22 : 6,500-34,999	0.463378		0	0.0000	0.0	194,470	0.0	42,827	0.0447	0.0
STANBIC	11 : MKT	23 : 35,000-126,499	0.344160		0	0.0000	0.0	96,238	0.0	50,082	0.0460	0.0
STANBIC	12 : MLO	21 : 0-6,499	0.675428		0	0.0000	0.0	271,588	10.0	667	0.0076	0.0
STANBIC	12 : MLO	22 : 6,500-34,999	0.743253		0	0.0000	0.0	407,171	0.0	61,376	0.0547	0.0
STANBIC	12 : MLO	23 : 35,000-126,499	0.814758		0	0.0000	0.0	575,459	239.5	238,022	0.2066	0.0
STANBIC	12 : MLO	24 : 126,500 & above	0.778925		0	0.0000	0.0	13,183,568	8.2	5,157,133	0.0491	0.0
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										

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	STANBIC	14 : ATQ	23 : 35,000-126,499	37	2,505,802	636,798	409,903	0
NSE	NSE	201804	STANBIC	14 : ATQ	24 : 126,500 & above	15	8,651,332	2,096,155	6,129,330	0
NSE	NSE	201804	STANBIC	15 : NTQ	21 : 0-6,499	12	17,394	15,825	0	0
NSE	NSE	201804	STANBIC	15 : NTQ	22 : 6,500-34,999	17	310,993	25,840	22,160	0
NSE	NSE	201804	STANBIC	15 : NTQ	23 : 35,000-126,499	45	3,213,764	807,589	27,959	0
NSE	NSE	201804	STANBIC	15 : NTQ	24 : 126,500 & above	7	5,785,000	135,000	4,997,866	0
NSE	NSE	201804	STDINSURE	11 : MKT	21 : 0-6,499	6	1,600	0	1,600	0
NSE	NSE	201804	STDINSURE	12 : MLO	21 : 0-6,499	4	1,300	0	1,300	0
NSE	NSE	201804	STERLNBANK	11 : MKT	21 : 0-6,499	40	77,657	0	77,657	0
NSE	NSE	201804	STERLNBANK	11 : MKT	22 : 6,500-34,999	17	255,219	0	255,219	0
NSE	NSE	201804	STERLNBANK	11 : MKT	23 : 35,000-126,499	13	770,882	0	770,882	0
NSE	NSE	201804	STERLNBANK	11 : MKT	24 : 126,500 & above	6	1,564,458	925,000	639,458	0
NSE	NSE	201804	STERLNBANK	12 : MLO	21 : 0-6,499	702	2,975,313	758	2,962,735	0
NSE	NSE	201804	STERLNBANK	12 : MLO	22 : 6,500-34,999	1,137	15,784,007	31,410	15,705,548	0
NSE	NSE	201804	STERLNBANK	12 : MLO	23 : 35,000-126,499	299	18,809,110	375,980	18,132,930	0
NSE	NSE	201804	STERLNBANK	12 : MLO	24 : 126,500 & above	161	128,641,573	4,282,690	121,778,230	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
STANBIC	14 : ATQ	23 : 35,000-126,499	-	-	50,000	160,708	68	-0.2593
STANBIC	14 : ATQ	24 : 126,500 & above	5,263,553	124,153	-	-	741,624	1.0308
STANBIC	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
STANBIC	15 : NTQ	22 : 6,500-34,999	-	-	-	7,160	-	-0.8093
STANBIC	15 : NTQ	23 : 35,000-126,499	-	-	-	34	-	-2.1994
STANBIC	15 : NTQ	24 : 126,500 & above	4,997,866	-	-	-	-	-1.5000
STDINSURE	11 : MKT	21 : 0-6,499	1,600	-	-	-	-	0.0000
STDINSURE	12 : MLO	21 : 0-6,499	1,300	-	-	-	-	0.0000
STERLNBANK	11 : MKT	21 : 0-6,499	77,657	-	-	-	-	0.0484
STERLNBANK	11 : MKT	22 : 6,500-34,999	255,219	-	-	-	-	0.0612
STERLNBANK	11 : MKT	23 : 35,000-126,499	770,882	-	-	-	-	0.0294
STERLNBANK	11 : MKT	24 : 126,500 & above	639,458	-	-	-	-	0.0274
STERLNBANK	12 : MLO	21 : 0-6,499	2,929,965	20,977	7,213	3,580	1,000	0.0114
STERLNBANK	12 : MLO	22 : 6,500-34,999	15,514,564	38,862	99,501	52,621	-	0.0256
STERLNBANK	12 : MLO	23 : 35,000-126,499	17,030,978	230,242	72,631	481,622	162,629	0.0211
STERLNBANK	12 : MLO	24 : 126,500 & above	112,984,547	921,886	1,906,268	3,156,756	1,794,286	0.0275

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
STANBIC	14 : ATQ	23 : 35,000-126,499									
STANBIC	14 : ATQ	24 : 126,500 & above									
STANBIC	15 : NTQ	21 : 0-6,499									
STANBIC	15 : NTQ	22 : 6,500-34,999									
STANBIC	15 : NTQ	23 : 35,000-126,499									
STANBIC	15 : NTQ	24 : 126,500 & above									
STDINSURE	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	1,600	0.0	0	0.0000	0.0
STDINSURE	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	1,300	0.0	0	0.0000	0.0
STERLNBANK	11 : MKT	21 : 0-6,499	0.058282	0	0.0000	0.0	77,657	0.0	0	0.0000	0.0
STERLNBANK	11 : MKT	22 : 6,500-34,999	0.057603	0	0.0000	0.0	205,000	0.0	50,219	0.0275	0.0
STERLNBANK	11 : MKT	23 : 35,000-126,499	0.037211	0	0.0000	0.0	655,882	0.0	115,000	0.0505	0.0
STERLNBANK	11 : MKT	24 : 126,500 & above	0.057917	0	0.0000	0.0	439,458	0.0	200,000	0.0352	0.0
STERLNBANK	12 : MLO	21 : 0-6,499	0.007039	0	0.0000	0.0	2,954,669	3.1	8,066	0.0100	35.9
STERLNBANK	12 : MLO	22 : 6,500-34,999	0.009402	25,000	0.0100	0.0	15,628,342	3.2	52,206	0.0071	0.0
STERLNBANK	12 : MLO	23 : 35,000-126,499	0.026492	0	0.0000	0.0	17,855,672	100.8	277,258	0.0110	0.0
STERLNBANK	12 : MLO	24 : 126,500 & above	0.045310	0	0.0000	0.0	114,591,548	66.5	7,186,682	0.0239	875.0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	STERLNBANK	13 : ITQ	21 : 0-6,499	28	78,094	19,547	55,716	0
NSE	NSE	201804	STERLNBANK	13 : ITQ	22 : 6,500-34,999	109	2,162,498	288,622	1,732,995	0
NSE	NSE	201804	STERLNBANK	13 : ITQ	23 : 35,000-126,499	104	6,062,165	1,790,181	3,726,120	0
NSE	NSE	201804	STERLNBANK	13 : ITQ	24 : 126,500 & above	52	30,279,565	7,755,798	17,290,797	0
NSE	NSE	201804	STERLNBANK	14 : ATQ	21 : 0-6,499	195	923,529	9,195	883,218	0
NSE	NSE	201804	STERLNBANK	14 : ATQ	22 : 6,500-34,999	1,272	17,706,488	421,041	16,453,706	0
NSE	NSE	201804	STERLNBANK	14 : ATQ	23 : 35,000-126,499	462	25,075,096	1,822,859	21,347,867	0
NSE	NSE	201804	STERLNBANK	14 : ATQ	24 : 126,500 & above	114	61,032,252	8,177,621	45,651,519	0
NSE	NSE	201804	STERLNBANK	15 : NTQ	21 : 0-6,499	30	85,869	40,387	14,637	0
NSE	NSE	201804	STERLNBANK	15 : NTQ	22 : 6,500-34,999	232	2,560,976	372,974	1,637,434	0
NSE	NSE	201804	STERLNBANK	15 : NTQ	23 : 35,000-126,499	68	5,385,589	2,494,199	773,416	0
NSE	NSE	201804	STERLNBANK	15 : NTQ	24 : 126,500 & above	90	40,043,148	11,106,559	4,174,190	0
NSE	NSE	201804	STUDPRESS	11 : MKT	21 : 0-6,499	2	400	0	400	0
NSE	NSE	201804	STUDPRESS	11 : MKT	22 : 6,500-34,999	1	12,000	0	12,000	0
NSE	NSE	201804	STUDPRESS	12 : MLO	21 : 0-6,499	1	1,200	200	1,000	0
NSE	NSE	201804	STUDPRESS	12 : MLO	23 : 35,000-126,499	1	38,000	26,200	11,800	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
STERLNBANK	13 : ITQ	21 : 0-6,499	-	-	10,787	10,300	18,303	-0.0379
STERLNBANK	13 : ITQ	22 : 6,500-34,999	1,359,030	-	101,921	139,057	75,492	-0.0152
STERLNBANK	13 : ITQ	23 : 35,000-126,499	1,658,722	100,000	471,738	818,654	323,176	0.0174
STERLNBANK	13 : ITQ	24 : 126,500 & above	6,553,537	6,314,695	2,061,177	1,482,231	582,827	0.0171
STERLNBANK	14 : ATQ	21 : 0-6,499	683,550	88,370	9,269	30,720	40,107	-0.0500
STERLNBANK	14 : ATQ	22 : 6,500-34,999	6,975,678	7,987,434	1,013,911	426,438	20,000	-0.0161
STERLNBANK	14 : ATQ	23 : 35,000-126,499	19,407,242	-	250	417,861	206,178	-0.0450
STERLNBANK	14 : ATQ	24 : 126,500 & above	25,529,807	15,456,493	1,670,200	835,783	1,423,155	-0.0522
STERLNBANK	15 : NTQ	21 : 0-6,499	-	-	5,600	7,537	1,500	-0.0833
STERLNBANK	15 : NTQ	22 : 6,500-34,999	-	313,251	1,143,694	50,655	120	-0.0587
STERLNBANK	15 : NTQ	23 : 35,000-126,499	-	-	50,000	164,179	37,061	-0.0592
STERLNBANK	15 : NTQ	24 : 126,500 & above	-	299,400	1,031,231	1,360,931	897,416	-0.0201
STUDPRESS	11 : MKT	21 : 0-6,499	400	-	-	-	-	0.1000
STUDPRESS	11 : MKT	22 : 6,500-34,999	12,000	-	-	-	-	0.1800
STUDPRESS	12 : MLO	21 : 0-6,499	1,000	-	-	-	-	0.0000
STUDPRESS	12 : MLO	23 : 35,000-126,499	11,800	-	-	-	-	0.1800

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
STERLNBANK	13 : ITQ	21 : 0-6,499									
STERLNBANK	13 : ITQ	22 : 6,500-34,999									
STERLNBANK	13 : ITQ	23 : 35,000-126,499									
STERLNBANK	13 : ITQ	24 : 126,500 & above									
STERLNBANK	14 : ATQ	21 : 0-6,499									
STERLNBANK	14 : ATQ	22 : 6,500-34,999									
STERLNBANK	14 : ATQ	23 : 35,000-126,499									
STERLNBANK	14 : ATQ	24 : 126,500 & above									
STERLNBANK	15 : NTQ	21 : 0-6,499									
STERLNBANK	15 : NTQ	22 : 6,500-34,999									
STERLNBANK	15 : NTQ	23 : 35,000-126,499									
STERLNBANK	15 : NTQ	24 : 126,500 & above									
STUDPRESS	11 : MKT	21 : 0-6,499	0.100000	0	0.0000	0.0	400	0.0	0	0.0000	0.0
STUDPRESS	11 : MKT	22 : 6,500-34,999	0.000000	0	0.0000	0.0	12,000	0.0	0	0.0000	0.0
STUDPRESS	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	1,000	0.0	0	0.0000	0.0
STUDPRESS	12 : MLO	23 : 35,000-126,499	0.180000	0	0.0000	0.0	11,800	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 Execution Quality Detail: April 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	201804	STUDPRESS	13 : ITQ	21 : 0-6,499	1	250	0	0	0
NSE	NSE	201804	STUDPRESS	13 : ITQ	22 : 6,500-34,999	1	26,200	0	0	0
NSE	NSE	201804	STUDPRESS	14 : ATQ	21 : 0-6,499	1	500	0	0	0
NSE	NSE	201804	STUDPRESS	14 : ATQ	22 : 6,500-34,999	1	12,000	0	12,000	0
NSE	NSE	201804	TANTALIZER	11 : MKT	21 : 0-6,499	4	3,000	0	3,000	0
NSE	NSE	201804	TANTALIZER	12 : MLO	21 : 0-6,499	5	3,050	0	3,050	0
NSE	NSE	201804	THOMASWY	11 : MKT	21 : 0-6,499	5	8,967	0	8,967	0
NSE	NSE	201804	THOMASWY	12 : MLO	21 : 0-6,499	5	1,029	0	1,029	0
NSE	NSE	201804	THOMASWY	12 : MLO	22 : 6,500-34,999	2	34,359	0	34,359	0
NSE	NSE	201804	THOMASWY	12 : MLO	23 : 35,000-126,499	3	265,006	0	165,006	0
NSE	NSE	201804	THOMASWY	12 : MLO	24 : 126,500 & above	2	305,232	0	305,232	0
NSE	NSE	201804	THOMASWY	14 : ATQ	23 : 35,000-126,499	3	272,865	0	44,612	0
NSE	NSE	201804	TIGERBRANDS	11 : MKT	21 : 0-6,499	170	224,433	0	224,433	0
NSE	NSE	201804	TIGERBRANDS	11 : MKT	22 : 6,500-34,999	31	403,210	10,000	393,210	0
NSE	NSE	201804	TIGERBRANDS	11 : MKT	23 : 35,000-126,499	7	405,150	0	405,150	0
NSE	NSE	201804	TIGERBRANDS	11 : MKT	24 : 126,500 & above	4	1,727,000	1,327,000	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.

# NSE Market Execution Quality Report

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### Market Execution Quality Detail: April 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)
STUDPRESS	13 : ITQ	21 : 0-6,499	-	-	-	-	-	0.0000
STUDPRESS	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
STUDPRESS	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000
STUDPRESS	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	-0.1800
TANTALIZER	11 : MKT	21 : 0-6,499	3,000	-	-	-	-	0.0000
TANTALIZER	12 : MLO	21 : 0-6,499	3,050	-	-	-	-	0.0000
THOMASWY	11 : MKT	21 : 0-6,499	8,967	-	-	-	-	0.0087
THOMASWY	12 : MLO	21 : 0-6,499	1,029	-	-	-	-	0.0048
THOMASWY	12 : MLO	22 : 6,500-34,999	34,359	-	-	-	-	0.0100
THOMASWY	12 : MLO	23 : 35,000-126,499	165,006	-	-	-	-	0.0039
THOMASWY	12 : MLO	24 : 126,500 & above	305,232	-	-	-	-	0.0053
THOMASWY	14 : ATQ	23 : 35,000-126,499	-	-	-	8,229	27,293	-0.0100
TIGERBRANDS	11 : MKT	21 : 0-6,499	224,433	-	-	-	-	0.1895
TIGERBRANDS	11 : MKT	22 : 6,500-34,999	393,210	-	-	-	-	0.1715
TIGERBRANDS	11 : MKT	23 : 35,000-126,499	405,150	-	-	-	-	0.6231
TIGERBRANDS	11 : MKT	24 : 126,500 & above	400,000	-	-	-	-	0.0155

#### Guidance:

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

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## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
STUDPRESS	13 : ITQ	21 : 0-6,499										
STUDPRESS	13 : ITQ	22 : 6,500-34,999										
STUDPRESS	14 : ATQ	21 : 0-6,499										
STUDPRESS	14 : ATQ	22 : 6,500-34,999										
TANTALIZER	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	3,000	0.0	0	0.0000	0.0
TANTALIZER	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	3,050	0.0	0	0.0000	0.0
THOMASWY	11 : MKT	21 : 0-6,499	0.008661		0	0.0000	0.0	8,967	0.0	0	0.0000	0.0
THOMASWY	12 : MLO	21 : 0-6,499	0.004849		0	0.0000	0.0	1,029	0.0	0	0.0000	0.0
THOMASWY	12 : MLO	22 : 6,500-34,999	0.010000		0	0.0000	0.0	34,359	0.0	0	0.0000	0.0
THOMASWY	12 : MLO	23 : 35,000-126,499	0.003939		0	0.0000	0.0	165,006	0.0	0	0.0000	0.0
THOMASWY	12 : MLO	24 : 126,500 & above	0.005347		0	0.0000	0.0	305,232	0.0	0	0.0000	0.0
THOMASWY	14 : ATQ	23 : 35,000-126,499										
TIGERBRANDS	11 : MKT	21 : 0-6,499	0.196920		0	0.0000	0.0	190,644	0.0	33,789	0.1058	0.0
TIGERBRANDS	11 : MKT	22 : 6,500-34,999	0.199392		0	0.0000	0.0	321,278	0.0	71,932	0.0701	0.0
TIGERBRANDS	11 : MKT	23 : 35,000-126,499	0.368832		0	0.0000	0.0	260,000	0.0	145,150	0.1605	0.0
TIGERBRANDS	11 : MKT	24 : 126,500 & above	0.190462		0	0.0000	0.0	200,000	0.0	200,000	0.0905	0.0

#### Guidance:

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

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## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	TIGERBRANDS	12 : MLO	21 : 0-6,499	704	1,102,577	18,308	980,004	0	
NSE	NSE	201804	TIGERBRANDS	12 : MLO	22 : 6,500-34,999	326	5,569,076	175,150	4,725,687	0	
NSE	NSE	201804	TIGERBRANDS	12 : MLO	23 : 35,000-126,499	192	13,444,185	539,633	10,519,826	0	
NSE	NSE	201804	TIGERBRANDS	12 : MLO	24 : 126,500 & above	110	39,625,910	4,175,965	28,097,475	0	
NSE	NSE	201804	TIGERBRANDS	13 : ITQ	21 : 0-6,499	101	235,554	63,466	150,273	0	
NSE	NSE	201804	TIGERBRANDS	13 : ITQ	22 : 6,500-34,999	128	2,093,196	776,996	1,021,933	0	
NSE	NSE	201804	TIGERBRANDS	13 : ITQ	23 : 35,000-126,499	38	2,753,651	1,326,564	859,857	0	
NSE	NSE	201804	TIGERBRANDS	13 : ITQ	24 : 126,500 & above	13	2,376,227	1,857,007	367,220	0	
NSE	NSE	201804	TIGERBRANDS	14 : ATQ	21 : 0-6,499	221	433,759	140,210	207,001	0	
NSE	NSE	201804	TIGERBRANDS	14 : ATQ	22 : 6,500-34,999	183	3,033,939	1,185,164	1,458,018	0	
NSE	NSE	201804	TIGERBRANDS	14 : ATQ	23 : 35,000-126,499	108	7,172,577	1,842,821	3,889,954	0	
NSE	NSE	201804	TIGERBRANDS	14 : ATQ	24 : 126,500 & above	32	8,116,477	4,113,723	2,576,065	0	
NSE	NSE	201804	TIGERBRANDS	15 : NTQ	21 : 0-6,499	121	279,027	97,502	113,442	0	
NSE	NSE	201804	TIGERBRANDS	15 : NTQ	22 : 6,500-34,999	122	1,891,281	738,777	677,461	0	
NSE	NSE	201804	TIGERBRANDS	15 : NTQ	23 : 35,000-126,499	86	5,438,548	2,220,533	1,336,644	0	
NSE	NSE	201804	TIGERBRANDS	15 : NTQ	24 : 126,500 & above	15	3,475,000	1,528,632	460,962	0	

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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)
TIGERBRANDS	12 : MLO	21 : 0-6,499	885,905	16,756	19,529	18,727	12,759	0.0993
TIGERBRANDS	12 : MLO	22 : 6,500-34,999	4,128,832	136,512	61,855	270,334	41,072	0.0685
TIGERBRANDS	12 : MLO	23 : 35,000-126,499	9,163,245	218,223	296,702	319,113	276,920	0.0203
TIGERBRANDS	12 : MLO	24 : 126,500 & above	17,878,032	1,439,143	2,450,545	1,110,096	613,069	0.1034
TIGERBRANDS	13 : ITQ	21 : 0-6,499	1,213	11,150	37,671	64,711	26,256	-0.0031
TIGERBRANDS	13 : ITQ	22 : 6,500-34,999	40,030	111,179	142,024	442,945	145,088	-0.0720
TIGERBRANDS	13 : ITQ	23 : 35,000-126,499	33,809	181,241	223,159	155,617	189,440	-0.0140
TIGERBRANDS	13 : ITQ	24 : 126,500 & above	-	120,000	161,496	15,380	5,224	-0.2036
TIGERBRANDS	14 : ATQ	21 : 0-6,499	-	2,490	46,120	98,175	33,012	-0.0605
TIGERBRANDS	14 : ATQ	22 : 6,500-34,999	12,500	87,439	376,313	503,422	296,762	-0.0974
TIGERBRANDS	14 : ATQ	23 : 35,000-126,499	314,526	530,705	516,196	1,469,613	574,228	-0.1866
TIGERBRANDS	14 : ATQ	24 : 126,500 & above	630,000	360,000	182,231	677,042	324,165	-0.2967
TIGERBRANDS	15 : NTQ	21 : 0-6,499	-	1,500	15,500	20,781	17,482	-0.1407
TIGERBRANDS	15 : NTQ	22 : 6,500-34,999	8,900	47,411	29,765	168,106	205,614	-0.1289
TIGERBRANDS	15 : NTQ	23 : 35,000-126,499	-	87,368	85,137	329,173	271,566	-0.0873
TIGERBRANDS	15 : NTQ	24 : 126,500 & above	134,000	66,000	-	46,368	200,000	-0.2749

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 2018

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
TIGERBRANDS	12 : MLO	21 : 0-6,499	0.129073		0	0.0000	0.0	925,304	62.7	54,700	0.0667	3874.7
TIGERBRANDS	12 : MLO	22 : 6,500-34,999	0.128903		0	0.0000	0.0	4,382,402	75.5	343,285	0.0874	1751.6
TIGERBRANDS	12 : MLO	23 : 35,000-126,499	0.157914		0	0.0000	0.0	8,686,701	63.1	1,833,125	0.0854	1412.1
TIGERBRANDS	12 : MLO	24 : 126,500 & above	0.238108		0	0.0000	0.0	18,566,317	423.5	9,531,158	0.0992	4078.3
TIGERBRANDS	13 : ITQ	21 : 0-6,499										
TIGERBRANDS	13 : ITQ	22 : 6,500-34,999										
TIGERBRANDS	13 : ITQ	23 : 35,000-126,499										
TIGERBRANDS	13 : ITQ	24 : 126,500 & above										
TIGERBRANDS	14 : ATQ	21 : 0-6,499										
TIGERBRANDS	14 : ATQ	22 : 6,500-34,999										
TIGERBRANDS	14 : ATQ	23 : 35,000-126,499										
TIGERBRANDS	14 : ATQ	24 : 126,500 & above										
TIGERBRANDS	15 : NTQ	21 : 0-6,499										
TIGERBRANDS	15 : NTQ	22 : 6,500-34,999										
TIGERBRANDS	15 : NTQ	23 : 35,000-126,499										
TIGERBRANDS	15 : NTQ	24 : 126,500 & above										

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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	201804	TOTAL	11 : MKT	21 : 0-6,499	49	19,126	0	19,126	0
NSE	NSE	201804	TOTAL	11 : MKT	22 : 6,500-34,999	3	32,992	0	32,992	0
NSE	NSE	201804	TOTAL	11 : MKT	23 : 35,000-126,499	1	50,000	0	50,000	0
NSE	NSE	201804	TOTAL	12 : MLO	21 : 0-6,499	142	127,450	7,810	112,413	0
NSE	NSE	201804	TOTAL	12 : MLO	22 : 6,500-34,999	10	169,135	18,808	147,764	0
NSE	NSE	201804	TOTAL	12 : MLO	23 : 35,000-126,499	5	305,264	75,876	195,797	0
NSE	NSE	201804	TOTAL	13 : ITQ	21 : 0-6,499	169	277,256	150,931	54,377	0
NSE	NSE	201804	TOTAL	13 : ITQ	22 : 6,500-34,999	18	225,612	68,023	45,153	0
NSE	NSE	201804	TOTAL	13 : ITQ	23 : 35,000-126,499	11	559,698	517,152	2,705	0
NSE	NSE	201804	TOTAL	14 : ATQ	21 : 0-6,499	53	82,956	28,886	11,969	0
NSE	NSE	201804	TOTAL	14 : ATQ	22 : 6,500-34,999	5	63,366	20,866	0	0
NSE	NSE	201804	TOTAL	14 : ATQ	23 : 35,000-126,499	3	147,760	0	30,641	0
NSE	NSE	201804	TOTAL	15 : NTQ	21 : 0-6,499	39	63,488	7,961	5,845	0
NSE	NSE	201804	TOTAL	15 : NTQ	22 : 6,500-34,999	4	62,409	10,000	759	0
NSE	NSE	201804	TOTAL	15 : NTQ	23 : 35,000-126,499	3	160,000	0	0	0
NSE	NSE	201804	TOURIST	12 : MLO	21 : 0-6,499	2	2,000	0	1,500	0

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
TOTAL	11 : MKT	21 : 0-6,499	19,126	-	-	-	-	5.8683
TOTAL	11 : MKT	22 : 6,500-34,999	32,992	-	-	-	-	9.1393
TOTAL	11 : MKT	23 : 35,000-126,499	50,000	-	-	-	-	7.6388
TOTAL	12 : MLO	21 : 0-6,499	90,397	8,049	4,930	3,418	2,316	3.0682
TOTAL	12 : MLO	22 : 6,500-34,999	130,561	17,203	-	-	-	3.4785
TOTAL	12 : MLO	23 : 35,000-126,499	174,594	20,828	-	375	-	5.8469
TOTAL	13 : ITQ	21 : 0-6,499	50	77	3,009	14,523	20,383	-5.4477
TOTAL	13 : ITQ	22 : 6,500-34,999	-	-	2,795	13,644	13,328	-7.9356
TOTAL	13 : ITQ	23 : 35,000-126,499	-	-	-	5	200	-12.4861
TOTAL	14 : ATQ	21 : 0-6,499	391	1,000	1,660	145	358	-4.1354
TOTAL	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
TOTAL	14 : ATQ	23 : 35,000-126,499	641	-	30,000	-	-	-5.0000
TOTAL	15 : NTQ	21 : 0-6,499	-	-	-	-	50	-8.8113
TOTAL	15 : NTQ	22 : 6,500-34,999	-	-	-	-	754	-11.1835
TOTAL	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
TOURIST	12 : MLO	21 : 0-6,499	1,500	-	-	-	-	0.0000

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 2018

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

F4 Security	Order Segmentation		Market and Marketable Limit Orders execution information									
	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
TOTAL	11 : MKT	21 : 0-6,499	7.107952		0	0.0000	0.0	13,638	0.0	5,488	2.2961	0.0
TOTAL	11 : MKT	22 : 6,500-34,999	9.590494		0	0.0000	0.0	10,000	0.0	22,992	0.5929	0.0
TOTAL	11 : MKT	23 : 35,000-126,499	18.938824		0	0.0000	0.0	0	0.0	50,000	7.6194	0.0
TOTAL	12 : MLO	21 : 0-6,499	5.477878		0	0.0000	0.0	97,758	276.9	14,655	1.3711	59.1
TOTAL	12 : MLO	22 : 6,500-34,999	4.438579		0	0.0000	0.0	85,656	2.7	62,108	0.2945	8.3
TOTAL	12 : MLO	23 : 35,000-126,499	9.377540		0	0.0000	0.0	26,451	5.3	169,346	2.3060	2.7
TOTAL	13 : ITQ	21 : 0-6,499										
TOTAL	13 : ITQ	22 : 6,500-34,999										
TOTAL	13 : ITQ	23 : 35,000-126,499										
TOTAL	14 : ATQ	21 : 0-6,499										
TOTAL	14 : ATQ	22 : 6,500-34,999										
TOTAL	14 : ATQ	23 : 35,000-126,499										
TOTAL	15 : NTQ	21 : 0-6,499										
TOTAL	15 : NTQ	22 : 6,500-34,999										
TOTAL	15 : NTQ	23 : 35,000-126,499										
TOURIST	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	1,500	0.0	0	0.0000	0.0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	TRANSCORP	11 : MKT	21 : 0-6,499	139	252,056	0	252,056	0
NSE	NSE	201804	TRANSCORP	11 : MKT	22 : 6,500-34,999	69	1,118,049	0	1,118,049	0
NSE	NSE	201804	TRANSCORP	11 : MKT	23 : 35,000-126,499	47	3,500,766	85,000	3,415,766	0
NSE	NSE	201804	TRANSCORP	11 : MKT	24 : 126,500 & above	39	22,798,618	7,040,000	15,758,618	0
NSE	NSE	201804	TRANSCORP	12 : MLO	21 : 0-6,499	289	753,095	3,170	729,957	0
NSE	NSE	201804	TRANSCORP	12 : MLO	22 : 6,500-34,999	297	4,919,701	44,168	4,721,193	0
NSE	NSE	201804	TRANSCORP	12 : MLO	23 : 35,000-126,499	342	25,430,906	659,254	23,372,167	0
NSE	NSE	201804	TRANSCORP	12 : MLO	24 : 126,500 & above	514	349,873,077	33,887,980	270,763,306	0
NSE	NSE	201804	TRANSCORP	13 : ITQ	21 : 0-6,499	56	174,347	39,186	135,161	0
NSE	NSE	201804	TRANSCORP	13 : ITQ	22 : 6,500-34,999	89	1,442,112	342,283	1,053,327	0
NSE	NSE	201804	TRANSCORP	13 : ITQ	23 : 35,000-126,499	99	7,211,706	2,389,131	4,038,737	0
NSE	NSE	201804	TRANSCORP	13 : ITQ	24 : 126,500 & above	110	55,149,348	29,006,779	20,380,810	0
NSE	NSE	201804	TRANSCORP	14 : ATQ	21 : 0-6,499	90	243,715	45,874	178,021	0
NSE	NSE	201804	TRANSCORP	14 : ATQ	22 : 6,500-34,999	117	2,144,065	627,049	1,375,350	0
NSE	NSE	201804	TRANSCORP	14 : ATQ	23 : 35,000-126,499	213	16,213,336	5,022,546	9,493,754	0
NSE	NSE	201804	TRANSCORP	14 : ATQ	24 : 126,500 & above	225	117,119,036	41,952,914	52,541,173	0

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
TRANSCORP	11 : MKT	21 : 0-6,499	252,056	-	-	-	-	0.0167
TRANSCORP	11 : MKT	22 : 6,500-34,999	1,118,049	-	-	-	-	0.0195
TRANSCORP	11 : MKT	23 : 35,000-126,499	3,415,766	-	-	-	-	0.0255
TRANSCORP	11 : MKT	24 : 126,500 & above	15,758,618	-	-	-	-	0.0283
TRANSCORP	12 : MLO	21 : 0-6,499	670,232	16,871	14,013	22,761	-	0.0176
TRANSCORP	12 : MLO	22 : 6,500-34,999	4,342,716	74,905	143,880	126,892	-	0.0141
TRANSCORP	12 : MLO	23 : 35,000-126,499	20,752,821	684,775	522,321	940,366	325,384	0.0107
TRANSCORP	12 : MLO	24 : 126,500 & above	203,086,384	7,926,399	14,577,071	28,938,275	7,368,595	0.0095
TRANSCORP	13 : ITQ	21 : 0-6,499	887	10,630	41,099	59,593	17,952	-0.0067
TRANSCORP	13 : ITQ	22 : 6,500-34,999	46,186	93,250	312,691	484,618	42,000	-0.0079
TRANSCORP	13 : ITQ	23 : 35,000-126,499	123,902	603,200	1,186,842	1,430,679	218,493	-0.0059
TRANSCORP	13 : ITQ	24 : 126,500 & above	500,000	3,893,190	4,595,855	6,431,467	3,858,843	-0.0095
TRANSCORP	14 : ATQ	21 : 0-6,499	4,900	14,975	47,595	79,874	12,470	-0.0131
TRANSCORP	14 : ATQ	22 : 6,500-34,999	20,000	128,717	305,895	685,248	166,109	-0.0139
TRANSCORP	14 : ATQ	23 : 35,000-126,499	70,166	975,200	2,346,155	3,319,584	1,839,459	-0.0202
TRANSCORP	14 : ATQ	24 : 126,500 & above	828,655	2,958,228	7,886,843	17,291,376	12,039,000	-0.0195

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
TRANSCORP	11 : MKT	21 : 0-6,499	0.022353		0	0.0000	0.0	241,315	0.0	10,741	0.0098	0.0
TRANSCORP	11 : MKT	22 : 6,500-34,999	0.022429		0	0.0000	0.0	1,040,449	0.0	77,600	0.0130	0.0
TRANSCORP	11 : MKT	23 : 35,000-126,499	0.027991		0	0.0000	0.0	2,595,166	0.0	820,600	0.0158	0.0
TRANSCORP	11 : MKT	24 : 126,500 & above	0.035491		0	0.0000	0.0	7,363,270	0.0	8,395,348	0.0137	0.0
TRANSCORP	12 : MLO	21 : 0-6,499	0.018519		0	0.0000	0.0	724,901	75.8	5,056	0.0508	7.6
TRANSCORP	12 : MLO	22 : 6,500-34,999	0.016554		0	0.0000	0.0	4,684,693	71.8	36,500	0.0137	0.0
TRANSCORP	12 : MLO	23 : 35,000-126,499	0.018002		0	0.0000	0.0	22,709,543	104.1	662,624	0.0171	7.1
TRANSCORP	12 : MLO	24 : 126,500 & above	0.024755		0	0.0000	0.0	227,097,408	387.9	43,665,898	0.0188	60.3
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										

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	TRANSCORP	15 : NTQ	21 : 0-6,499	103	292,389	80,771	115,583	0
NSE	NSE	201804	TRANSCORP	15 : NTQ	22 : 6,500-34,999	193	3,409,209	1,002,459	901,159	0
NSE	NSE	201804	TRANSCORP	15 : NTQ	23 : 35,000-126,499	386	30,771,302	14,192,871	5,050,253	0
NSE	NSE	201804	TRANSCORP	15 : NTQ	24 : 126,500 & above	543	305,024,739	140,397,358	51,442,101	0
NSE	NSE	201804	TRANSEXPR	11 : MKT	21 : 0-6,499	4	1,925	0	1,925	0
NSE	NSE	201804	TRANSEXPR	11 : MKT	22 : 6,500-34,999	2	32,363	32,363	0	0
NSE	NSE	201804	TRANSEXPR	12 : MLO	21 : 0-6,499	6	8,689	0	8,189	0
NSE	NSE	201804	TRANSEXPR	12 : MLO	22 : 6,500-34,999	7	117,703	0	68,086	0
NSE	NSE	201804	TRANSEXPR	12 : MLO	23 : 35,000-126,499	3	148,000	0	98,000	0
NSE	NSE	201804	TRANSEXPR	12 : MLO	24 : 126,500 & above	1	980,000	0	150	0
NSE	NSE	201804	TRANSEXPR	13 : ITQ	21 : 0-6,499	1	1,200	0	1,200	0
NSE	NSE	201804	TRANSEXPR	13 : ITQ	23 : 35,000-126,499	1	50,000	0	200	0
NSE	NSE	201804	TRANSEXPR	14 : ATQ	21 : 0-6,499	1	5,000	0	5,000	0
NSE	NSE	201804	TRANSEXPR	14 : ATQ	23 : 35,000-126,499	1	108,720	0	0	0
NSE	NSE	201804	TRANSEXPR	15 : NTQ	21 : 0-6,499	1	5,000	0	0	0
NSE	NSE	201804	TRIPPLEG	11 : MKT	21 : 0-6,499	2	322	0	322	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
TRANSCORP	15 : NTQ	21 : 0-6,499	-	-	12,420	45,349	23,050	-0.0143
TRANSCORP	15 : NTQ	22 : 6,500-34,999	-	-	62,380	517,857	114,400	-0.0227
TRANSCORP	15 : NTQ	23 : 35,000-126,499	-	60,000	456,760	2,234,339	1,418,919	-0.0247
TRANSCORP	15 : NTQ	24 : 126,500 & above	-	1,669,000	6,603,712	18,585,512	9,987,803	-0.0260
TRANSEXPR	11 : MKT	21 : 0-6,499	1,925	-	-	-	-	0.0344
TRANSEXPR	11 : MKT	22 : 6,500-34,999	-	-	-	-	-	0.0000
TRANSEXPR	12 : MLO	21 : 0-6,499	8,189	-	-	-	-	0.0000
TRANSEXPR	12 : MLO	22 : 6,500-34,999	59,286	-	-	8,800	-	0.0556
TRANSEXPR	12 : MLO	23 : 35,000-126,499	50,000	-	-	18,075	11,120	0.0106
TRANSEXPR	12 : MLO	24 : 126,500 & above	-	-	-	-	-	0.0900
TRANSEXPR	13 : ITQ	21 : 0-6,499	-	-	1,200	-	-	-0.0300
TRANSEXPR	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	-0.0500
TRANSEXPR	14 : ATQ	21 : 0-6,499	-	-	-	-	2,395	-0.0500
TRANSEXPR	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
TRANSEXPR	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
TRIPPLEG	11 : MKT	21 : 0-6,499	322	-	-	-	-	0.0000

*Guidance:*

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

# NSE Market Execution Quality Report

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### Market Execution Quality Detail: April 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)	
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	0.051948		0	0.0000	0.0	1,925	0.0	0	0.0000	0.0
TRANSEXPR	11 : MKT	22 : 6,500-34,999	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
TRANSEXPR	12 : MLO	21 : 0-6,499	0.000041		0	0.0000	0.0	8,189	0.0	0	0.0000	0.0
TRANSEXPR	12 : MLO	22 : 6,500-34,999	0.055807		0	0.0000	0.0	38,086	362.5	30,000	0.0283	0.0
TRANSEXPR	12 : MLO	23 : 35,000-126,499	0.040816		0	0.0000	0.0	98,000	2021.6	0	0.0000	0.0
TRANSEXPR	12 : MLO	24 : 126,500 & above	0.090000		0	0.0000	0.0	0	0.0	150	0.0400	6847.0
TRANSEXPR	13 : ITQ	21 : 0-6,499										
TRANSEXPR	13 : ITQ	23 : 35,000-126,499										
TRANSEXPR	14 : ATQ	21 : 0-6,499										
TRANSEXPR	14 : ATQ	23 : 35,000-126,499										
TRANSEXPR	15 : NTQ	21 : 0-6,499										
TRIPPLEG	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	322	0.0	0	0.0000	0.0

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	TRIPPLEG	12 : MLO	21 : 0-6,499	4	2,995	0	2,995	0	
NSE	NSE	201804	TRIPPLEG	12 : MLO	22 : 6,500-34,999	6	142,000	0	142,000	0	
NSE	NSE	201804	TRIPPLEG	12 : MLO	23 : 35,000-126,499	167	14,847,812	0	14,847,812	0	
NSE	NSE	201804	UACN	11 : MKT	21 : 0-6,499	85	126,561	0	126,561	0	
NSE	NSE	201804	UACN	11 : MKT	22 : 6,500-34,999	12	130,959	0	130,959	0	
NSE	NSE	201804	UACN	11 : MKT	23 : 35,000-126,499	5	391,182	50,000	341,182	0	
NSE	NSE	201804	UACN	11 : MKT	24 : 126,500 & above	2	404,406	0	404,406	0	
NSE	NSE	201804	UACN	12 : MLO	21 : 0-6,499	300	488,830	13,321	475,509	0	
NSE	NSE	201804	UACN	12 : MLO	22 : 6,500-34,999	102	1,801,505	31,688	1,755,573	0	
NSE	NSE	201804	UACN	12 : MLO	23 : 35,000-126,499	76	5,340,459	94,070	5,246,389	0	
NSE	NSE	201804	UACN	12 : MLO	24 : 126,500 & above	40	33,019,606	151,000	32,868,606	0	
NSE	NSE	201804	UACN	13 : ITQ	21 : 0-6,499	115	254,328	69,603	137,686	0	
NSE	NSE	201804	UACN	13 : ITQ	22 : 6,500-34,999	55	892,604	312,012	368,862	0	
NSE	NSE	201804	UACN	13 : ITQ	23 : 35,000-126,499	29	1,838,699	402,692	540,207	0	
NSE	NSE	201804	UACN	13 : ITQ	24 : 126,500 & above	22	23,645,266	1,645,816	20,183,786	0	
NSE	NSE	201804	UACN	14 : ATQ	21 : 0-6,499	104	197,628	57,600	100,345	0	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
TRIPPLEG	12 : MLO	21 : 0-6,499	2,995	-	-	-	-	0.0000
TRIPPLEG	12 : MLO	22 : 6,500-34,999	142,000	-	-	-	-	0.0000
TRIPPLEG	12 : MLO	23 : 35,000-126,499	14,847,812	-	-	-	-	0.0000
UACN	11 : MKT	21 : 0-6,499	126,561	-	-	-	-	0.2971
UACN	11 : MKT	22 : 6,500-34,999	130,959	-	-	-	-	0.3499
UACN	11 : MKT	23 : 35,000-126,499	341,182	-	-	-	-	0.2396
UACN	11 : MKT	24 : 126,500 & above	404,406	-	-	-	-	0.1691
UACN	12 : MLO	21 : 0-6,499	429,368	2,202	19,480	20,615	3,505	0.2350
UACN	12 : MLO	22 : 6,500-34,999	1,440,496	38,204	180,096	52,884	27,530	0.1209
UACN	12 : MLO	23 : 35,000-126,499	4,016,964	211,186	417,704	567,878	32,657	0.0306
UACN	12 : MLO	24 : 126,500 & above	29,709,204	1,434,084	1,424,224	4,748	14,955	0.1689
UACN	13 : ITQ	21 : 0-6,499	2,400	7,059	12,062	74,369	23,802	-0.1884
UACN	13 : ITQ	22 : 6,500-34,999	10,000	29,693	44,552	192,376	21,548	-0.0931
UACN	13 : ITQ	23 : 35,000-126,499	120	49,900	25	367,422	105,004	-0.1376
UACN	13 : ITQ	24 : 126,500 & above	17,946,359	1,842,010	1,000	309,000	5,800	-0.1362
UACN	14 : ATQ	21 : 0-6,499	-	1,079	7,734	40,559	15,450	-0.1259

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
TRIPPLEG	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	2,995	0.0	0	0.0000	0.0
TRIPPLEG	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	142,000	0.0	0	0.0000	0.0
TRIPPLEG	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	14,847,812	0.0	0	0.0000	0.0
UACN	11 : MKT	21 : 0-6,499	0.361833		0	0.0000	0.0	86,905	0.0	39,656	0.1560	0.0
UACN	11 : MKT	22 : 6,500-34,999	0.387554		0	0.0000	0.0	103,330	0.0	27,629	0.0559	0.0
UACN	11 : MKT	23 : 35,000-126,499	0.337205		0	0.0000	0.0	125,000	0.0	216,182	0.0408	0.0
UACN	11 : MKT	24 : 126,500 & above	0.211811		0	0.0000	0.0	154,406	0.0	250,000	0.0500	0.0
UACN	12 : MLO	21 : 0-6,499	0.276335		0	0.0000	0.0	446,854	76.8	28,655	0.0515	21.2
UACN	12 : MLO	22 : 6,500-34,999	0.237767		0	0.0000	0.0	1,611,216	153.9	144,357	0.2141	87.9
UACN	12 : MLO	23 : 35,000-126,499	0.201818		0	0.0000	0.0	4,806,526	132.1	439,863	0.1666	5.3
UACN	12 : MLO	24 : 126,500 & above	0.291916		0	0.0000	0.0	28,733,521	10.8	4,135,085	0.0640	362.1
UACN	13 : ITQ	21 : 0-6,499										
UACN	13 : ITQ	22 : 6,500-34,999										
UACN	13 : ITQ	23 : 35,000-126,499										
UACN	13 : ITQ	24 : 126,500 & above										
UACN	14 : ATQ	21 : 0-6,499										

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	UACN	14 : ATQ	22 : 6,500-34,999	26	369,851	209,100	113,751	0
NSE	NSE	201804	UACN	14 : ATQ	23 : 35,000-126,499	22	1,395,404	310,000	792,229	0
NSE	NSE	201804	UACN	14 : ATQ	24 : 126,500 & above	13	8,606,226	130,000	6,700,000	0
NSE	NSE	201804	UACN	15 : NTQ	21 : 0-6,499	40	74,754	16,225	29,170	0
NSE	NSE	201804	UACN	15 : NTQ	22 : 6,500-34,999	32	583,747	237,541	120,141	0
NSE	NSE	201804	UACN	15 : NTQ	23 : 35,000-126,499	18	1,260,869	558,775	292,138	0
NSE	NSE	201804	UACN	15 : NTQ	24 : 126,500 & above	7	5,086,636	50,000	3,627,073	0
NSE	NSE	201804	UAC-PROP	11 : MKT	21 : 0-6,499	31	50,692	5,900	44,792	0
NSE	NSE	201804	UAC-PROP	11 : MKT	22 : 6,500-34,999	3	58,137	0	58,137	0
NSE	NSE	201804	UAC-PROP	11 : MKT	23 : 35,000-126,499	2	96,000	0	96,000	0
NSE	NSE	201804	UAC-PROP	11 : MKT	24 : 126,500 & above	3	679,975	200,000	479,975	0
NSE	NSE	201804	UAC-PROP	12 : MLO	21 : 0-6,499	67	135,401	2,638	127,608	0
NSE	NSE	201804	UAC-PROP	12 : MLO	22 : 6,500-34,999	55	858,468	42,740	772,260	0
NSE	NSE	201804	UAC-PROP	12 : MLO	23 : 35,000-126,499	35	2,215,056	219,381	1,791,066	0
NSE	NSE	201804	UAC-PROP	12 : MLO	24 : 126,500 & above	25	7,966,558	2,577,726	3,789,514	0
NSE	NSE	201804	UAC-PROP	13 : ITQ	21 : 0-6,499	25	52,166	2,712	38,054	0

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: April 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)
UACN	14 : ATQ	22 : 6,500-34,999	13,389	-	35,981	38,870	20,000	-0.1475
UACN	14 : ATQ	23 : 35,000-126,499	51,000	-	180,390	303,550	37,350	-0.1757
UACN	14 : ATQ	24 : 126,500 & above	6,200,000	-	500,000	-	-	-0.5679
UACN	15 : NTQ	21 : 0-6,499	-	-	200	2,500	9,119	-0.2152
UACN	15 : NTQ	22 : 6,500-34,999	-	-	-	20,000	25,680	-0.2352
UACN	15 : NTQ	23 : 35,000-126,499	-	-	-	-	100,988	0.0410
UACN	15 : NTQ	24 : 126,500 & above	2,688,674	-	561	807,496	-	0.0277
UAC-PROP	11 : MKT	21 : 0-6,499	44,792	-	-	-	-	0.1757
UAC-PROP	11 : MKT	22 : 6,500-34,999	58,137	-	-	-	-	0.0999
UAC-PROP	11 : MKT	23 : 35,000-126,499	96,000	-	-	-	-	0.0363
UAC-PROP	11 : MKT	24 : 126,500 & above	479,975	-	-	-	-	0.1899
UAC-PROP	12 : MLO	21 : 0-6,499	109,652	-	6,050	9,413	938	0.0577
UAC-PROP	12 : MLO	22 : 6,500-34,999	643,126	-	29,370	59,947	21,125	0.0500
UAC-PROP	12 : MLO	23 : 35,000-126,499	1,467,277	40,888	98,964	977	182,714	0.0381
UAC-PROP	12 : MLO	24 : 126,500 & above	2,893,046	11,554	258,000	124,420	323,280	0.0285
UAC-PROP	13 : ITQ	21 : 0-6,499	-	-	4,100	13,469	6,973	0.0131

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
UACN	14 : ATQ	22 : 6,500-34,999									
UACN	14 : ATQ	23 : 35,000-126,499									
UACN	14 : ATQ	24 : 126,500 & above									
UACN	15 : NTQ	21 : 0-6,499									
UACN	15 : NTQ	22 : 6,500-34,999									
UACN	15 : NTQ	23 : 35,000-126,499									
UACN	15 : NTQ	24 : 126,500 & above									
UAC-PROP	11 : MKT	21 : 0-6,499	0.170805	0	0.0000	0.0	42,292	0.0	2,500	0.0900	0.0
UAC-PROP	11 : MKT	22 : 6,500-34,999	0.163484	0	0.0000	0.0	41,950	0.0	16,187	0.1292	0.0
UAC-PROP	11 : MKT	23 : 35,000-126,499	0.105000	0	0.0000	0.0	96,000	0.0	0	0.0000	0.0
UAC-PROP	11 : MKT	24 : 126,500 & above	0.319298	0	0.0000	0.0	0	0.0	479,975	0.1309	0.0
UAC-PROP	12 : MLO	21 : 0-6,499	0.090318	0	0.0000	0.0	127,608	184.6	0	0.0000	0.0
UAC-PROP	12 : MLO	22 : 6,500-34,999	0.074233	0	0.0000	0.0	704,645	309.1	67,615	0.0478	133.2
UAC-PROP	12 : MLO	23 : 35,000-126,499	0.088116	0	0.0000	0.0	1,791,066	216.5	0	0.0000	0.0
UAC-PROP	12 : MLO	24 : 126,500 & above	0.104702	0	0.0000	0.0	2,171,126	509.7	1,618,388	0.0789	466.9
UAC-PROP	13 : ITQ	21 : 0-6,499									

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	UAC-PROP	13 : ITQ	22 : 6,500-34,999	26	489,017	256,098	95,169	0
NSE	NSE	201804	UAC-PROP	13 : ITQ	23 : 35,000-126,499	34	2,210,054	815,835	690,120	0
NSE	NSE	201804	UAC-PROP	13 : ITQ	24 : 126,500 & above	12	3,033,023	350,000	1,075,263	0
NSE	NSE	201804	UAC-PROP	14 : ATQ	21 : 0-6,499	28	71,078	17,077	15,680	0
NSE	NSE	201804	UAC-PROP	14 : ATQ	22 : 6,500-34,999	23	371,564	124,252	125,153	0
NSE	NSE	201804	UAC-PROP	14 : ATQ	23 : 35,000-126,499	23	1,335,399	193,375	506,821	0
NSE	NSE	201804	UAC-PROP	14 : ATQ	24 : 126,500 & above	2	637,248	223,974	23,750	0
NSE	NSE	201804	UAC-PROP	15 : NTQ	21 : 0-6,499	13	39,575	1,250	2,375	0
NSE	NSE	201804	UAC-PROP	15 : NTQ	22 : 6,500-34,999	22	380,773	18,070	134,334	0
NSE	NSE	201804	UAC-PROP	15 : NTQ	23 : 35,000-126,499	19	1,213,456	470,656	100,000	0
NSE	NSE	201804	UAC-PROP	15 : NTQ	24 : 126,500 & above	8	2,289,051	596,526	659,238	0
NSE	NSE	201804	UBA	11 : MKT	21 : 0-6,499	251	438,225	0	438,225	0
NSE	NSE	201804	UBA	11 : MKT	22 : 6,500-34,999	94	1,411,101	0	1,411,101	0
NSE	NSE	201804	UBA	11 : MKT	23 : 35,000-126,499	50	3,361,055	0	3,361,055	0
NSE	NSE	201804	UBA	11 : MKT	24 : 126,500 & above	18	5,719,110	0	5,719,110	0
NSE	NSE	201804	UBA	12 : MLO	21 : 0-6,499	770	1,409,261	0	1,409,261	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
UAC-PROP	13 : ITQ	22 : 6,500-34,999	-	10,000	22,500	37,232	25,437	0.0347
UAC-PROP	13 : ITQ	23 : 35,000-126,499	-	50,000	1,600	190,828	106,200	-0.0066
UAC-PROP	13 : ITQ	24 : 126,500 & above	-	-	384,000	200,365	17,187	-0.0334
UAC-PROP	14 : ATQ	21 : 0-6,499	-	-	1,000	4,225	8,000	-0.0575
UAC-PROP	14 : ATQ	22 : 6,500-34,999	-	-	43,000	3,627	13,845	-0.0425
UAC-PROP	14 : ATQ	23 : 35,000-126,499	-	-	50,000	109,096	141,725	-0.1247
UAC-PROP	14 : ATQ	24 : 126,500 & above	-	-	-	3,750	-	-0.1226
UAC-PROP	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0100
UAC-PROP	15 : NTQ	22 : 6,500-34,999	-	-	20,000	18,334	58,000	-0.0257
UAC-PROP	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-0.0400
UAC-PROP	15 : NTQ	24 : 126,500 & above	-	-	200,000	364,801	-	-0.0972
UBA	11 : MKT	21 : 0-6,499	438,225	-	-	-	-	0.0832
UBA	11 : MKT	22 : 6,500-34,999	1,411,101	-	-	-	-	0.0754
UBA	11 : MKT	23 : 35,000-126,499	3,361,055	-	-	-	-	0.0804
UBA	11 : MKT	24 : 126,500 & above	5,719,110	-	-	-	-	0.0935
UBA	12 : MLO	21 : 0-6,499	1,380,084	5,000	6,309	17,868	-	0.0556

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: April 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)	
UAC-PROP	13 : ITQ	22 : 6,500-34,999										
UAC-PROP	13 : ITQ	23 : 35,000-126,499										
UAC-PROP	13 : ITQ	24 : 126,500 & above										
UAC-PROP	14 : ATQ	21 : 0-6,499										
UAC-PROP	14 : ATQ	22 : 6,500-34,999										
UAC-PROP	14 : ATQ	23 : 35,000-126,499										
UAC-PROP	14 : ATQ	24 : 126,500 & above										
UAC-PROP	15 : NTQ	21 : 0-6,499										
UAC-PROP	15 : NTQ	22 : 6,500-34,999										
UAC-PROP	15 : NTQ	23 : 35,000-126,499										
UAC-PROP	15 : NTQ	24 : 126,500 & above										
UBA	11 : MKT	21 : 0-6,499	0.077992		0	0.0000	0.0	424,457	0.0	13,768	0.0399	0.0
UBA	11 : MKT	22 : 6,500-34,999	0.074968		0	0.0000	0.0	1,282,394	0.0	128,707	0.0350	0.0
UBA	11 : MKT	23 : 35,000-126,499	0.087248		0	0.0000	0.0	2,972,868	0.0	388,187	0.0906	0.0
UBA	11 : MKT	24 : 126,500 & above	0.097982		0	0.0000	0.0	3,485,740	0.0	2,233,370	0.0506	0.0
UBA	12 : MLO	21 : 0-6,499	0.064546		0	0.0000	0.0	1,388,951	8.7	20,310	0.0477	0.0

**Guidance:**

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	UBA	12 : MLO	22 : 6,500-34,999	436	7,161,395	47,561	7,113,834	0
NSE	NSE	201804	UBA	12 : MLO	23 : 35,000-126,499	386	29,323,409	711,671	28,535,917	0
NSE	NSE	201804	UBA	12 : MLO	24 : 126,500 & above	464	743,276,866	21,442,160	718,903,224	0
NSE	NSE	201804	UBA	13 : ITQ	21 : 0-6,499	73	141,918	13,253	128,665	0
NSE	NSE	201804	UBA	13 : ITQ	22 : 6,500-34,999	63	961,110	177,767	763,367	0
NSE	NSE	201804	UBA	13 : ITQ	23 : 35,000-126,499	51	3,901,212	1,237,019	2,279,846	0
NSE	NSE	201804	UBA	13 : ITQ	24 : 126,500 & above	43	30,919,976	7,982,550	22,605,437	0
NSE	NSE	201804	UBA	14 : ATQ	21 : 0-6,499	333	766,054	180,728	559,875	0
NSE	NSE	201804	UBA	14 : ATQ	22 : 6,500-34,999	308	5,190,171	1,693,022	3,218,928	0
NSE	NSE	201804	UBA	14 : ATQ	23 : 35,000-126,499	332	25,258,280	7,805,432	14,391,458	0
NSE	NSE	201804	UBA	14 : ATQ	24 : 126,500 & above	424	441,021,182	118,387,975	228,710,377	0
NSE	NSE	201804	UBA	15 : NTQ	21 : 0-6,499	153	338,407	151,336	71,766	0
NSE	NSE	201804	UBA	15 : NTQ	22 : 6,500-34,999	137	2,422,501	1,202,422	621,960	0
NSE	NSE	201804	UBA	15 : NTQ	23 : 35,000-126,499	223	17,616,119	9,077,449	4,033,326	0
NSE	NSE	201804	UBA	15 : NTQ	24 : 126,500 & above	355	556,526,414	104,702,043	362,523,462	0
NSE	NSE	201804	UBN	11 : MKT	21 : 0-6,499	94	143,790	0	143,790	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
UBA	12 : MLO	22 : 6,500-34,999	6,785,345	111,605	123,545	82,277	11,062	0.0549
UBA	12 : MLO	23 : 35,000-126,499	25,843,631	446,404	1,265,926	738,290	31,003	0.0396
UBA	12 : MLO	24 : 126,500 & above	691,517,736	9,656,021	8,216,540	6,738,724	1,447,648	0.0998
UBA	13 : ITQ	21 : 0-6,499	1,500	40,989	31,426	45,674	9,076	-0.0471
UBA	13 : ITQ	22 : 6,500-34,999	45,500	122,891	220,877	294,294	54,805	-0.0382
UBA	13 : ITQ	23 : 35,000-126,499	110,000	465,943	631,946	765,557	241,248	-0.0293
UBA	13 : ITQ	24 : 126,500 & above	475,000	12,317,546	3,159,289	5,593,758	703,073	0.0110
UBA	14 : ATQ	21 : 0-6,499	1	22,172	127,320	308,840	65,386	-0.0257
UBA	14 : ATQ	22 : 6,500-34,999	99,944	410,924	501,877	1,537,261	439,839	-0.0260
UBA	14 : ATQ	23 : 35,000-126,499	187,991	1,737,716	3,262,857	6,078,700	1,817,715	-0.0371
UBA	14 : ATQ	24 : 126,500 & above	74,363,645	74,782,473	14,505,804	32,528,314	12,464,203	-0.0375
UBA	15 : NTQ	21 : 0-6,499	-	-	1,000	17,113	33,353	-0.0375
UBA	15 : NTQ	22 : 6,500-34,999	-	-	99,927	299,522	82,600	-0.0293
UBA	15 : NTQ	23 : 35,000-126,499	-	140,398	461,000	1,795,037	483,862	-0.0797
UBA	15 : NTQ	24 : 126,500 & above	318,562,368	17,524,293	9,651,695	6,750,014	3,997,554	-0.1685
UBN	11 : MKT	21 : 0-6,499	143,790	-	-	-	-	0.1052

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
UBA	12 : MLO	22 : 6,500-34,999	0.064984		0	0.0000	0.0	6,977,949	13.1	135,885	0.0385	2.1
UBA	12 : MLO	23 : 35,000-126,499	0.059599		0	0.0000	0.0	28,082,625	66.1	453,292	0.0443	221.2
UBA	12 : MLO	24 : 126,500 & above	0.144769		0	0.0000	0.0	361,249,154	51.5	357,654,070	0.0894	0.0
UBA	13 : ITQ	21 : 0-6,499										
UBA	13 : ITQ	22 : 6,500-34,999										
UBA	13 : ITQ	23 : 35,000-126,499										
UBA	13 : ITQ	24 : 126,500 & above										
UBA	14 : ATQ	21 : 0-6,499										
UBA	14 : ATQ	22 : 6,500-34,999										
UBA	14 : ATQ	23 : 35,000-126,499										
UBA	14 : ATQ	24 : 126,500 & above										
UBA	15 : NTQ	21 : 0-6,499										
UBA	15 : NTQ	22 : 6,500-34,999										
UBA	15 : NTQ	23 : 35,000-126,499										
UBA	15 : NTQ	24 : 126,500 & above										
UBN	11 : MKT	21 : 0-6,499	0.124920		0	0.0000	0.0	131,274	0.0	12,516	0.0645	0.0

#### Guidance:

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

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### Market Execution Quality Detail: April 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	201804	UBN	11 : MKT	22 : 6,500-34,999	30	444,942	0	444,942	0
NSE	NSE	201804	UBN	11 : MKT	23 : 35,000-126,499	10	658,000	0	658,000	0
NSE	NSE	201804	UBN	12 : MLO	21 : 0-6,499	365	541,107	7,839	532,361	0
NSE	NSE	201804	UBN	12 : MLO	22 : 6,500-34,999	128	2,094,325	93,205	1,965,457	0
NSE	NSE	201804	UBN	12 : MLO	23 : 35,000-126,499	57	3,395,329	329,173	3,008,818	0
NSE	NSE	201804	UBN	12 : MLO	24 : 126,500 & above	23	13,183,551	5,294,688	7,888,863	0
NSE	NSE	201804	UBN	13 : ITQ	21 : 0-6,499	61	121,906	18,953	90,687	0
NSE	NSE	201804	UBN	13 : ITQ	22 : 6,500-34,999	46	763,641	269,397	437,028	0
NSE	NSE	201804	UBN	13 : ITQ	23 : 35,000-126,499	35	2,227,135	504,192	985,672	0
NSE	NSE	201804	UBN	13 : ITQ	24 : 126,500 & above	11	2,313,050	742,919	1,177,002	0
NSE	NSE	201804	UBN	14 : ATQ	21 : 0-6,499	117	220,733	109,402	82,683	0
NSE	NSE	201804	UBN	14 : ATQ	22 : 6,500-34,999	78	1,247,720	559,409	429,595	0
NSE	NSE	201804	UBN	14 : ATQ	23 : 35,000-126,499	45	2,637,637	1,069,698	1,169,336	0
NSE	NSE	201804	UBN	14 : ATQ	24 : 126,500 & above	15	7,531,777	3,221,456	1,836,930	0
NSE	NSE	201804	UBN	15 : NTQ	21 : 0-6,499	58	115,880	43,755	20,813	0
NSE	NSE	201804	UBN	15 : NTQ	22 : 6,500-34,999	73	1,242,870	335,487	317,955	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
UBN	11 : MKT	22 : 6,500-34,999	444,942	-	-	-	-	0.1222
UBN	11 : MKT	23 : 35,000-126,499	658,000	-	-	-	-	0.1798
UBN	12 : MLO	21 : 0-6,499	512,778	3,105	5,987	10,491	-	0.1018
UBN	12 : MLO	22 : 6,500-34,999	1,795,726	28,872	64,363	19,271	57,225	0.0747
UBN	12 : MLO	23 : 35,000-126,499	2,590,094	118,320	57,515	160,569	23,318	0.0663
UBN	12 : MLO	24 : 126,500 & above	7,737,493	22,193	38,428	53,695	25,854	0.1367
UBN	13 : ITQ	21 : 0-6,499	1,500	6,921	13,698	40,174	11,489	-0.0483
UBN	13 : ITQ	22 : 6,500-34,999	-	58,837	40,249	160,811	68,661	0.0132
UBN	13 : ITQ	23 : 35,000-126,499	-	101,364	252,654	337,175	235,711	-0.1049
UBN	13 : ITQ	24 : 126,500 & above	-	150,000	28,801	593,997	82,672	-0.0916
UBN	14 : ATQ	21 : 0-6,499	1	6,722	14,893	15,318	26,182	-0.0634
UBN	14 : ATQ	22 : 6,500-34,999	10,000	38,250	41,662	111,467	99,105	-0.1019
UBN	14 : ATQ	23 : 35,000-126,499	6,425	50,000	138,640	320,872	371,358	-0.0892
UBN	14 : ATQ	24 : 126,500 & above	-	361,170	178,954	1,000,000	236,541	-0.0529
UBN	15 : NTQ	21 : 0-6,499	-	5,000	-	5,541	1,262	-0.2039
UBN	15 : NTQ	22 : 6,500-34,999	-	3,317	25,615	100,955	35,062	-0.1344

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
UBN	11 : MKT	22 : 6,500-34,999	0.162849		0	0.0000	0.0	365,762	0.0	79,180	0.0688	0.0
UBN	11 : MKT	23 : 35,000-126,499	0.236456		0	0.0000	0.0	332,000	0.0	326,000	0.1163	0.0
UBN	12 : MLO	21 : 0-6,499	0.109275		0	0.0000	0.0	515,801	12.8	16,560	0.0367	0.0
UBN	12 : MLO	22 : 6,500-34,999	0.099624		0	0.0000	0.0	1,882,485	105.2	82,972	0.0415	0.0
UBN	12 : MLO	23 : 35,000-126,499	0.123476		0	0.0000	0.0	2,603,790	290.0	405,028	0.0417	22.1
UBN	12 : MLO	24 : 126,500 & above	0.212532		0	0.0000	0.0	4,264,092	44.5	3,624,771	0.1048	0.0
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										

*Guidance:*

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: April 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	201804	UBN	15 : NTQ	23 : 35,000-126,499	55	3,623,419	783,699	738,199	0	
NSE	NSE	201804	UBN	15 : NTQ	24 : 126,500 & above	26	10,473,211	2,656,456	802,889	0	
NSE	NSE	201804	UCAP	11 : MKT	21 : 0-6,499	128	187,943	0	187,943	0	
NSE	NSE	201804	UCAP	11 : MKT	22 : 6,500-34,999	55	818,581	0	818,581	0	
NSE	NSE	201804	UCAP	11 : MKT	23 : 35,000-126,499	40	2,849,514	0	2,849,514	0	
NSE	NSE	201804	UCAP	11 : MKT	24 : 126,500 & above	17	3,978,013	0	3,978,013	0	
NSE	NSE	201804	UCAP	12 : MLO	21 : 0-6,499	349	674,256	5,245	668,011	0	
NSE	NSE	201804	UCAP	12 : MLO	22 : 6,500-34,999	154	2,898,968	40,619	2,751,471	0	
NSE	NSE	201804	UCAP	12 : MLO	23 : 35,000-126,499	171	12,834,332	1,199,916	11,523,992	0	
NSE	NSE	201804	UCAP	12 : MLO	24 : 126,500 & above	120	48,156,142	5,543,203	41,504,342	0	
NSE	NSE	201804	UCAP	13 : ITQ	21 : 0-6,499	89	196,342	26,643	157,299	0	
NSE	NSE	201804	UCAP	13 : ITQ	22 : 6,500-34,999	89	1,635,372	390,432	1,132,833	0	
NSE	NSE	201804	UCAP	13 : ITQ	23 : 35,000-126,499	67	5,205,287	1,390,483	2,607,136	0	
NSE	NSE	201804	UCAP	13 : ITQ	24 : 126,500 & above	45	16,464,404	6,569,425	6,332,009	0	
NSE	NSE	201804	UCAP	14 : ATQ	21 : 0-6,499	97	221,393	52,602	123,687	0	
NSE	NSE	201804	UCAP	14 : ATQ	22 : 6,500-34,999	109	1,894,742	516,485	1,119,362	0	

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
UBN	15 : NTQ	23 : 35,000-126,499	-	54,700	-	43,110	200,000	-0.3570
UBN	15 : NTQ	24 : 126,500 & above	-	-	-	294,902	418,884	-0.1682
UCAP	11 : MKT	21 : 0-6,499	187,943	-	-	-	-	0.0439
UCAP	11 : MKT	22 : 6,500-34,999	818,581	-	-	-	-	0.0401
UCAP	11 : MKT	23 : 35,000-126,499	2,849,514	-	-	-	-	0.0450
UCAP	11 : MKT	24 : 126,500 & above	3,978,013	-	-	-	-	0.0489
UCAP	12 : MLO	21 : 0-6,499	647,241	4,439	14,440	1,891	-	0.0260
UCAP	12 : MLO	22 : 6,500-34,999	2,515,687	57,790	38,249	89,999	1,000	0.0334
UCAP	12 : MLO	23 : 35,000-126,499	10,433,695	158,185	213,388	529,428	134,671	0.0276
UCAP	12 : MLO	24 : 126,500 & above	37,468,041	842,932	908,761	1,835,401	390,957	0.0273
UCAP	13 : ITQ	21 : 0-6,499	2,500	11,050	52,246	58,147	27,658	-0.0264
UCAP	13 : ITQ	22 : 6,500-34,999	-	47,105	260,355	466,405	233,977	-0.0301
UCAP	13 : ITQ	23 : 35,000-126,499	75,000	321,065	771,782	677,045	292,605	-0.0415
UCAP	13 : ITQ	24 : 126,500 & above	-	482,935	1,054,372	3,585,415	627,958	-0.0179
UCAP	14 : ATQ	21 : 0-6,499	-	11,420	22,590	41,642	37,013	-0.0274
UCAP	14 : ATQ	22 : 6,500-34,999	-	51,245	192,020	473,952	216,038	-0.0362

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
UBN	15 : NTQ	23 : 35,000-126,499										
UBN	15 : NTQ	24 : 126,500 & above										
UCAP	11 : MKT	21 : 0-6,499	0.042816		0	0.0000	0.0	177,740	0.0	10,203	0.0178	0.0
UCAP	11 : MKT	22 : 6,500-34,999	0.050564		0	0.0000	0.0	721,935	0.0	96,646	0.0183	0.0
UCAP	11 : MKT	23 : 35,000-126,499	0.055770		0	0.0000	0.0	1,884,244	0.0	965,270	0.0195	0.0
UCAP	11 : MKT	24 : 126,500 & above	0.069261		0	0.0000	0.0	1,397,861	0.0	2,580,152	0.0219	0.0
UCAP	12 : MLO	21 : 0-6,499	0.031548		0	0.0000	0.0	658,156	5.6	9,855	0.0082	0.0
UCAP	12 : MLO	22 : 6,500-34,999	0.033777		0	0.0000	0.0	2,669,322	110.8	82,149	0.0137	0.0
UCAP	12 : MLO	23 : 35,000-126,499	0.032386		0	0.0000	0.0	10,569,137	111.9	954,855	0.0170	1.0
UCAP	12 : MLO	24 : 126,500 & above	0.042247		0	0.0000	0.0	33,064,010	70.7	8,440,332	0.0165	37.6
UCAP	13 : ITQ	21 : 0-6,499										
UCAP	13 : ITQ	22 : 6,500-34,999										
UCAP	13 : ITQ	23 : 35,000-126,499										
UCAP	13 : ITQ	24 : 126,500 & above										
UCAP	14 : ATQ	21 : 0-6,499										
UCAP	14 : ATQ	22 : 6,500-34,999										

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	UCAP	14 : ATQ	23 : 35,000-126,499	114	8,297,141	2,917,591	3,906,944	0	
NSE	NSE	201804	UCAP	14 : ATQ	24 : 126,500 & above	52	18,946,408	5,266,724	8,282,963	0	
NSE	NSE	201804	UCAP	15 : NTQ	21 : 0-6,499	83	250,199	52,650	81,244	0	
NSE	NSE	201804	UCAP	15 : NTQ	22 : 6,500-34,999	163	2,816,311	796,721	605,389	0	
NSE	NSE	201804	UCAP	15 : NTQ	23 : 35,000-126,499	175	13,566,292	3,997,501	2,536,493	0	
NSE	NSE	201804	UCAP	15 : NTQ	24 : 126,500 & above	162	51,479,790	18,566,224	7,495,336	0	
NSE	NSE	201804	UHOMREIT	11 : MKT	21 : 0-6,499	1	50	0	50	0	
NSE	NSE	201804	UNIC	11 : MKT	21 : 0-6,499	5	4,600	0	4,600	0	
NSE	NSE	201804	UNIC	11 : MKT	22 : 6,500-34,999	2	25,000	0	25,000	0	
NSE	NSE	201804	UNIC	11 : MKT	23 : 35,000-126,499	1	120,000	0	120,000	0	
NSE	NSE	201804	UNIC	12 : MLO	21 : 0-6,499	5	16,700	0	16,700	0	
NSE	NSE	201804	UNIC	12 : MLO	22 : 6,500-34,999	1	9,500	0	9,500	0	
NSE	NSE	201804	UNIC	12 : MLO	23 : 35,000-126,499	5	350,000	0	250,000	0	
NSE	NSE	201804	UNIC	12 : MLO	24 : 126,500 & above	5	4,385,688	2,290,608	781,530	0	
NSE	NSE	201804	UNIC	14 : ATQ	24 : 126,500 & above	2	3,430,000	1,680,000	0	0	
NSE	NSE	201804	UNILEVER	11 : MKT	21 : 0-6,499	97	137,773	0	137,773	0	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
UCAP	14 : ATQ	23 : 35,000-126,499	27,475	278,099	802,391	1,726,860	396,094	-0.0178
UCAP	14 : ATQ	24 : 126,500 & above	628,720	2,933,800	860,160	2,066,684	1,027,595	-0.0363
UCAP	15 : NTQ	21 : 0-6,499	-	5,923	-	20,269	16,021	-0.0444
UCAP	15 : NTQ	22 : 6,500-34,999	-	8,096	62,644	205,835	79,500	-0.0357
UCAP	15 : NTQ	23 : 35,000-126,499	-	128,887	158,354	680,476	717,767	-0.0395
UCAP	15 : NTQ	24 : 126,500 & above	-	824,767	494,758	1,216,670	1,853,045	-0.0188
UHOMREIT	11 : MKT	21 : 0-6,499	50	-	-	-	-	0.0000
UNIC	11 : MKT	21 : 0-6,499	4,600	-	-	-	-	0.0000
UNIC	11 : MKT	22 : 6,500-34,999	25,000	-	-	-	-	0.0000
UNIC	11 : MKT	23 : 35,000-126,499	120,000	-	-	-	-	0.0000
UNIC	12 : MLO	21 : 0-6,499	11,100	5,600	-	-	-	0.0000
UNIC	12 : MLO	22 : 6,500-34,999	9,500	-	-	-	-	0.0000
UNIC	12 : MLO	23 : 35,000-126,499	250,000	-	-	-	-	0.0000
UNIC	12 : MLO	24 : 126,500 & above	771,530	-	-	-	-	0.0000
UNIC	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
UNILEVER	11 : MKT	21 : 0-6,499	137,773	-	-	-	-	1.2895

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
UCAP	14 : ATQ	23 : 35,000-126,499									
UCAP	14 : ATQ	24 : 126,500 & above									
UCAP	15 : NTQ	21 : 0-6,499									
UCAP	15 : NTQ	22 : 6,500-34,999									
UCAP	15 : NTQ	23 : 35,000-126,499									
UCAP	15 : NTQ	24 : 126,500 & above									
UHOMREIT	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	50	0.0	0	0.0000	0.0
UNIC	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	4,600	0.0	0	0.0000	0.0
UNIC	11 : MKT	22 : 6,500-34,999	0.000000	0	0.0000	0.0	25,000	0.0	0	0.0000	0.0
UNIC	11 : MKT	23 : 35,000-126,499	0.000000	0	0.0000	0.0	120,000	0.0	0	0.0000	0.0
UNIC	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	16,700	8.4	0	0.0000	0.0
UNIC	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	9,500	0.0	0	0.0000	0.0
UNIC	12 : MLO	23 : 35,000-126,499	0.000000	0	0.0000	0.0	250,000	0.0	0	0.0000	0.0
UNIC	12 : MLO	24 : 126,500 & above	0.000000	0	0.0000	0.0	781,530	59.9	0	0.0000	0.0
UNIC	14 : ATQ	24 : 126,500 & above									
UNILEVER	11 : MKT	21 : 0-6,499	1.624000	0	0.0000	0.0	109,545	0.0	28,228	0.4304	0.0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	UNILEVER	11 : MKT	22 : 6,500-34,999	18	284,498	0	284,498	0
NSE	NSE	201804	UNILEVER	11 : MKT	23 : 35,000-126,499	3	186,000	0	186,000	0
NSE	NSE	201804	UNILEVER	12 : MLO	21 : 0-6,499	320	336,308	7,287	323,021	0
NSE	NSE	201804	UNILEVER	12 : MLO	22 : 6,500-34,999	53	876,760	40,633	820,145	0
NSE	NSE	201804	UNILEVER	12 : MLO	23 : 35,000-126,499	29	2,066,951	521,188	1,418,639	0
NSE	NSE	201804	UNILEVER	12 : MLO	24 : 126,500 & above	17	18,627,111	209,267	18,417,844	0
NSE	NSE	201804	UNILEVER	13 : ITQ	21 : 0-6,499	147	249,218	110,598	115,252	0
NSE	NSE	201804	UNILEVER	13 : ITQ	22 : 6,500-34,999	71	1,101,524	483,654	337,149	0
NSE	NSE	201804	UNILEVER	13 : ITQ	23 : 35,000-126,499	20	1,161,993	557,065	101,513	0
NSE	NSE	201804	UNILEVER	13 : ITQ	24 : 126,500 & above	5	3,123,983	436,000	2,509,977	0
NSE	NSE	201804	UNILEVER	14 : ATQ	21 : 0-6,499	86	130,106	54,592	50,303	0
NSE	NSE	201804	UNILEVER	14 : ATQ	22 : 6,500-34,999	55	1,104,407	471,902	301,727	0
NSE	NSE	201804	UNILEVER	14 : ATQ	23 : 35,000-126,499	15	893,447	505,479	651	0
NSE	NSE	201804	UNILEVER	14 : ATQ	24 : 126,500 & above	3	947,412	548,551	215,142	0
NSE	NSE	201804	UNILEVER	15 : NTQ	21 : 0-6,499	31	79,046	32,585	29,452	0
NSE	NSE	201804	UNILEVER	15 : NTQ	22 : 6,500-34,999	19	344,643	136,683	48,474	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
UNILEVER	11 : MKT	22 : 6,500-34,999	284,498	-	-	-	-	1.6134	
UNILEVER	11 : MKT	23 : 35,000-126,499	186,000	-	-	-	-	2.2266	
UNILEVER	12 : MLO	21 : 0-6,499	310,043	4,350	3,613	4,865	150	1.2807	
UNILEVER	12 : MLO	22 : 6,500-34,999	768,518	20,184	120	29,145	2,178	0.9285	
UNILEVER	12 : MLO	23 : 35,000-126,499	1,149,197	89,696	104,357	73,389	2,000	0.5471	
UNILEVER	12 : MLO	24 : 126,500 & above	18,387,285	2,500	28,059	-	-	0.5336	
UNILEVER	13 : ITQ	21 : 0-6,499	50	2,738	12,078	52,261	12,568	-1.0633	
UNILEVER	13 : ITQ	22 : 6,500-34,999	645	51,755	24,326	136,937	59,625	-0.2850	
UNILEVER	13 : ITQ	23 : 35,000-126,499	-	4,169	280	47,419	49,645	-1.5264	
UNILEVER	13 : ITQ	24 : 126,500 & above	2,509,902	-	75	-	-	-0.8008	
UNILEVER	14 : ATQ	21 : 0-6,499	1,500	100	7,402	21,802	5,753	-0.6849	
UNILEVER	14 : ATQ	22 : 6,500-34,999	-	64,972	35,667	150,100	19,435	-0.4527	
UNILEVER	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	-1.3000	
UNILEVER	14 : ATQ	24 : 126,500 & above	-	215,122	20	-	-	-1.2117	
UNILEVER	15 : NTQ	21 : 0-6,499	-	-	2,230	17,875	3,000	-1.6792	
UNILEVER	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	-1.7594	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
UNILEVER	11 : MKT	22 : 6,500-34,999	1.598561		0	0.0000	0.0	214,247	0.0	70,251	0.1167	0.0
UNILEVER	11 : MKT	23 : 35,000-126,499	2.725000		0	0.0000	0.0	129,000	0.0	57,000	0.2816	0.0
UNILEVER	12 : MLO	21 : 0-6,499	1.388158		0	0.0000	0.0	313,981	15.4	9,040	0.1109	0.3
UNILEVER	12 : MLO	22 : 6,500-34,999	1.198943	21,461	0	0.0183	0.0	629,634	35.6	169,050	0.2125	0.5
UNILEVER	12 : MLO	23 : 35,000-126,499	1.190810		0	0.0000	0.0	1,106,422	29.1	312,217	0.3272	220.5
UNILEVER	12 : MLO	24 : 126,500 & above	1.796539		0	0.0000	0.0	9,194,625	0.8	9,223,219	0.7914	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										
UNILEVER	14 : ATQ	21 : 0-6,499										
UNILEVER	14 : ATQ	22 : 6,500-34,999										
UNILEVER	14 : ATQ	23 : 35,000-126,499										
UNILEVER	14 : ATQ	24 : 126,500 & above										
UNILEVER	15 : NTQ	21 : 0-6,499										
UNILEVER	15 : NTQ	22 : 6,500-34,999										

*Guidance:*

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	UNILEVER	15 : NTQ	23 : 35,000-126,499	13	777,376	484,828	98,286	0
NSE	NSE	201804	UNILEVER	15 : NTQ	24 : 126,500 & above	2	378,081	178,081	0	0
NSE	NSE	201804	UNIONDAC	11 : MKT	21 : 0-6,499	2	1,000	0	1,000	0
NSE	NSE	201804	UNIONDAC	12 : MLO	23 : 35,000-126,499	1	70,000	0	70,000	0
NSE	NSE	201804	UNIONDICON	12 : MLO	21 : 0-6,499	2	1,100	0	1,100	0
NSE	NSE	201804	UNITYBNK	11 : MKT	21 : 0-6,499	18	19,796	0	19,796	0
NSE	NSE	201804	UNITYBNK	11 : MKT	22 : 6,500-34,999	7	125,155	0	125,155	0
NSE	NSE	201804	UNITYBNK	11 : MKT	23 : 35,000-126,499	8	553,802	92,602	461,200	0
NSE	NSE	201804	UNITYBNK	11 : MKT	24 : 126,500 & above	6	2,089,350	2,089,350	0	0
NSE	NSE	201804	UNITYBNK	12 : MLO	21 : 0-6,499	125	295,247	55	209,926	0
NSE	NSE	201804	UNITYBNK	12 : MLO	22 : 6,500-34,999	60	1,076,620	45,000	714,675	0
NSE	NSE	201804	UNITYBNK	12 : MLO	23 : 35,000-126,499	105	8,258,302	230,000	5,747,229	0
NSE	NSE	201804	UNITYBNK	12 : MLO	24 : 126,500 & above	116	49,258,833	4,480,761	26,530,601	0
NSE	NSE	201804	UNITYBNK	13 : ITQ	21 : 0-6,499	9	35,300	9,500	20,700	0
NSE	NSE	201804	UNITYBNK	13 : ITQ	22 : 6,500-34,999	21	350,837	134,080	123,346	0
NSE	NSE	201804	UNITYBNK	13 : ITQ	23 : 35,000-126,499	24	1,854,450	517,840	759,650	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
UNILEVER	15 : NTQ	23 : 35,000-126,499	-	40,000	-	43,331	-	-1.3382
UNILEVER	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
UNIONDAC	11 : MKT	21 : 0-6,499	1,000	-	-	-	-	0.0000
UNIONDAC	12 : MLO	23 : 35,000-126,499	70,000	-	-	-	-	0.0000
UNIONDICON	12 : MLO	21 : 0-6,499	1,100	-	-	-	-	0.0000
UNITYBNK	11 : MKT	21 : 0-6,499	19,796	-	-	-	-	-0.0076
UNITYBNK	11 : MKT	22 : 6,500-34,999	125,155	-	-	-	-	0.0356
UNITYBNK	11 : MKT	23 : 35,000-126,499	461,200	-	-	-	-	0.0217
UNITYBNK	11 : MKT	24 : 126,500 & above	-	-	-	-	-	0.0000
UNITYBNK	12 : MLO	21 : 0-6,499	180,897	5,211	4,400	4,766	8,275	0.0156
UNITYBNK	12 : MLO	22 : 6,500-34,999	584,976	35,100	30,740	63,859	-	0.0094
UNITYBNK	12 : MLO	23 : 35,000-126,499	4,463,583	243,060	336,793	510,828	80,355	0.0178
UNITYBNK	12 : MLO	24 : 126,500 & above	18,245,722	796,637	1,662,710	2,835,912	618,894	0.0270
UNITYBNK	13 : ITQ	21 : 0-6,499	-	-	8,000	10,000	2,700	-0.0448
UNITYBNK	13 : ITQ	22 : 6,500-34,999	250	-	11,550	87,969	5,577	0.0035
UNITYBNK	13 : ITQ	23 : 35,000-126,499	-	-	230,000	341,650	38,000	-0.0304

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
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	1,000	0.0	0	0.0000	0.0
UNIONDAC	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	70,000	0.0	0	0.0000	0.0
UNIONDICON	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	1,100	0.0	0	0.0000	0.0
UNITYBNK	11 : MKT	21 : 0-6,499	0.027232		0	0.0000	0.0	19,796	0.0	0	0.0000	0.0
UNITYBNK	11 : MKT	22 : 6,500-34,999	0.038041		0	0.0000	0.0	125,155	0.0	0	0.0000	0.0
UNITYBNK	11 : MKT	23 : 35,000-126,499	0.030856		0	0.0000	0.0	316,200	0.0	145,000	0.0090	0.0
UNITYBNK	11 : MKT	24 : 126,500 & above	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
UNITYBNK	12 : MLO	21 : 0-6,499	0.020678		0	0.0000	0.0	203,926	293.9	6,000	0.0055	0.0
UNITYBNK	12 : MLO	22 : 6,500-34,999	0.024614		0	0.0000	0.0	652,435	53.4	62,240	0.0099	41.0
UNITYBNK	12 : MLO	23 : 35,000-126,499	0.023937		0	0.0000	0.0	5,521,213	319.1	226,016	0.0369	0.0
UNITYBNK	12 : MLO	24 : 126,500 & above	0.038382		0	0.0000	0.0	20,347,395	1098.7	6,183,206	0.0252	130.1
UNITYBNK	13 : ITQ	21 : 0-6,499										
UNITYBNK	13 : ITQ	22 : 6,500-34,999										
UNITYBNK	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	UNITYBNK	13 : ITQ	24 : 126,500 & above	24	9,157,223	4,255,500	2,304,401	0
NSE	NSE	201804	UNITYBNK	14 : ATQ	21 : 0-6,499	30	57,178	21,099	25,734	0
NSE	NSE	201804	UNITYBNK	14 : ATQ	22 : 6,500-34,999	21	341,531	59,766	191,679	0
NSE	NSE	201804	UNITYBNK	14 : ATQ	23 : 35,000-126,499	38	3,367,349	1,155,000	1,473,434	0
NSE	NSE	201804	UNITYBNK	14 : ATQ	24 : 126,500 & above	24	8,518,252	2,203,064	3,237,338	0
NSE	NSE	201804	UNITYBNK	15 : NTQ	21 : 0-6,499	12	27,877	6,067	0	0
NSE	NSE	201804	UNITYBNK	15 : NTQ	22 : 6,500-34,999	26	524,940	155,000	41,000	0
NSE	NSE	201804	UNITYBNK	15 : NTQ	23 : 35,000-126,499	52	4,068,672	1,725,252	283,000	0
NSE	NSE	201804	UNITYBNK	15 : NTQ	24 : 126,500 & above	38	31,003,259	8,587,000	1,886,402	0
NSE	NSE	201804	UPL	11 : MKT	21 : 0-6,499	17	22,160	0	22,160	0
NSE	NSE	201804	UPL	11 : MKT	22 : 6,500-34,999	4	60,224	0	60,224	0
NSE	NSE	201804	UPL	11 : MKT	23 : 35,000-126,499	5	269,574	0	269,574	0
NSE	NSE	201804	UPL	11 : MKT	24 : 126,500 & above	1	250,000	0	250,000	0
NSE	NSE	201804	UPL	12 : MLO	21 : 0-6,499	43	79,182	100	79,082	0
NSE	NSE	201804	UPL	12 : MLO	22 : 6,500-34,999	26	403,141	37,882	353,941	0
NSE	NSE	201804	UPL	12 : MLO	23 : 35,000-126,499	13	935,682	45,000	890,682	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
UNITYBNK	13 : ITQ	24 : 126,500 & above	-	500,000	202,000	1,007,887	294,964	-0.0356
UNITYBNK	14 : ATQ	21 : 0-6,499	-	55	3,151	10,433	5,195	-0.0503
UNITYBNK	14 : ATQ	22 : 6,500-34,999	25,729	-	-	79,905	64,750	-0.0426
UNITYBNK	14 : ATQ	23 : 35,000-126,499	-	62,434	463,000	520,000	223,000	-0.0612
UNITYBNK	14 : ATQ	24 : 126,500 & above	-	282,000	152,000	1,797,999	605,379	-0.0474
UNITYBNK	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
UNITYBNK	15 : NTQ	22 : 6,500-34,999	-	-	31,000	10,000	-	-0.0490
UNITYBNK	15 : NTQ	23 : 35,000-126,499	-	-	43,000	200,000	40,000	-0.1138
UNITYBNK	15 : NTQ	24 : 126,500 & above	-	-	-	3,000	1,883,402	-0.1099
UPL	11 : MKT	21 : 0-6,499	22,160	-	-	-	-	0.0749
UPL	11 : MKT	22 : 6,500-34,999	60,224	-	-	-	-	0.0601
UPL	11 : MKT	23 : 35,000-126,499	269,574	-	-	-	-	0.0712
UPL	11 : MKT	24 : 126,500 & above	250,000	-	-	-	-	0.0392
UPL	12 : MLO	21 : 0-6,499	77,762	-	-	-	-	0.0453
UPL	12 : MLO	22 : 6,500-34,999	315,309	13,132	5,000	-	-	0.0437
UPL	12 : MLO	23 : 35,000-126,499	844,820	-	-	35,000	10,862	0.0396

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
UNITYBNK	13 : ITQ	24 : 126,500 & above									
UNITYBNK	14 : ATQ	21 : 0-6,499									
UNITYBNK	14 : ATQ	22 : 6,500-34,999									
UNITYBNK	14 : ATQ	23 : 35,000-126,499									
UNITYBNK	14 : ATQ	24 : 126,500 & above									
UNITYBNK	15 : NTQ	21 : 0-6,499									
UNITYBNK	15 : NTQ	22 : 6,500-34,999									
UNITYBNK	15 : NTQ	23 : 35,000-126,499									
UNITYBNK	15 : NTQ	24 : 126,500 & above									
UPL	11 : MKT	21 : 0-6,499	0.061633	0	0.0000	0.0	17,960	0.0	4,200	0.0180	0.0
UPL	11 : MKT	22 : 6,500-34,999	0.075923	0	0.0000	0.0	60,224	0.0	0	0.0000	0.0
UPL	11 : MKT	23 : 35,000-126,499	0.077665	0	0.0000	0.0	269,574	0.0	0	0.0000	0.0
UPL	11 : MKT	24 : 126,500 & above	0.059200	0	0.0000	0.0	250,000	0.0	0	0.0000	0.0
UPL	12 : MLO	21 : 0-6,499	0.052054	0	0.0000	0.0	73,751	69.4	5,331	0.0057	0.0
UPL	12 : MLO	22 : 6,500-34,999	0.056571	0	0.0000	0.0	333,941	345.5	20,000	0.0903	0.0
UPL	12 : MLO	23 : 35,000-126,499	0.063764	0	0.0000	0.0	745,682	75.6	145,000	0.0157	163.0

#### Guidance:

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

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### Market Execution Quality Detail: April 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	201804	UPL	12 : MLO	24 : 126,500 & above	5	1,800,695	0	1,800,695	0
NSE	NSE	201804	UPL	13 : ITQ	21 : 0-6,499	30	55,734	10,400	33,858	0
NSE	NSE	201804	UPL	13 : ITQ	22 : 6,500-34,999	41	599,467	128,937	160,330	0
NSE	NSE	201804	UPL	13 : ITQ	23 : 35,000-126,499	39	3,448,412	495,120	508,210	0
NSE	NSE	201804	UPL	13 : ITQ	24 : 126,500 & above	7	1,304,787	732,007	40,580	0
NSE	NSE	201804	UPL	14 : ATQ	21 : 0-6,499	20	61,198	21,592	24,816	0
NSE	NSE	201804	UPL	14 : ATQ	22 : 6,500-34,999	24	354,991	101,439	34,930	0
NSE	NSE	201804	UPL	14 : ATQ	23 : 35,000-126,499	16	1,403,990	527,790	252,000	0
NSE	NSE	201804	UPL	14 : ATQ	24 : 126,500 & above	8	1,699,835	442,780	0	0
NSE	NSE	201804	UPL	15 : NTQ	21 : 0-6,499	14	45,498	4,818	1,603	0
NSE	NSE	201804	UPL	15 : NTQ	22 : 6,500-34,999	23	438,543	25,880	21,090	0
NSE	NSE	201804	UPL	15 : NTQ	23 : 35,000-126,499	36	3,024,036	694,276	100,000	0
NSE	NSE	201804	UPL	15 : NTQ	24 : 126,500 & above	30	6,891,090	985,560	0	0
NSE	NSE	201804	VANLEER	11 : MKT	21 : 0-6,499	5	1,536	0	1,536	0
NSE	NSE	201804	VANLEER	12 : MLO	21 : 0-6,499	2	1,000	0	1,000	0
NSE	NSE	201804	VANLEER	13 : ITQ	21 : 0-6,499	1	20	0	0	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	12 : MLO	24 : 126,500 & above	1,294,278	406,417	100,000	-	-	0.0391
UPL	13 : ITQ	21 : 0-6,499	-	-	-	8,258	7,545	-0.0365
UPL	13 : ITQ	22 : 6,500-34,999	-	-	32,000	26,107	53,520	-0.0415
UPL	13 : ITQ	23 : 35,000-126,499	-	-	115,844	64,744	204,792	-0.0643
UPL	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0265
UPL	14 : ATQ	21 : 0-6,499	-	-	2,800	14,410	5,302	-0.0725
UPL	14 : ATQ	22 : 6,500-34,999	-	-	10,000	13,450	11,480	-0.0128
UPL	14 : ATQ	23 : 35,000-126,499	-	-	-	87,000	40,000	-0.0496
UPL	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
UPL	15 : NTQ	21 : 0-6,499	-	-	-	-	1,603	-0.1200
UPL	15 : NTQ	22 : 6,500-34,999	-	-	-	-	8,600	-0.0964
UPL	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-0.1200
UPL	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
VANLEER	11 : MKT	21 : 0-6,499	1,536	-	-	-	-	0.0391
VANLEER	12 : MLO	21 : 0-6,499	1,000	-	-	-	-	0.6500
VANLEER	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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### Market Execution Quality Detail: April 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)	
UPL	12 : MLO	24 : 126,500 & above	0.121572		0	0.0000	0.0	905,144	11.9	895,551	0.0541	14.1
UPL	13 : ITQ	21 : 0-6,499										
UPL	13 : ITQ	22 : 6,500-34,999										
UPL	13 : ITQ	23 : 35,000-126,499										
UPL	13 : ITQ	24 : 126,500 & above										
UPL	14 : ATQ	21 : 0-6,499										
UPL	14 : ATQ	22 : 6,500-34,999										
UPL	14 : ATQ	23 : 35,000-126,499										
UPL	14 : ATQ	24 : 126,500 & above										
UPL	15 : NTQ	21 : 0-6,499										
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	0.039062		0	0.0000	0.0	1,536	0.0	0	0.0000	0.0
VANLEER	12 : MLO	21 : 0-6,499	0.650000		0	0.0000	0.0	1,000	0.0	0	0.0000	0.0
VANLEER	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: April 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	201804	VANLEER	14 : ATQ	22 : 6,500-34,999	1	13,550	0	0	0
NSE	NSE	201804	VERITASKAP	11 : MKT	21 : 0-6,499	4	5,500	0	5,500	0
NSE	NSE	201804	VERITASKAP	11 : MKT	22 : 6,500-34,999	3	27,900	0	27,900	0
NSE	NSE	201804	VERITASKAP	11 : MKT	23 : 35,000-126,499	2	150,000	0	150,000	0
NSE	NSE	201804	VERITASKAP	12 : MLO	21 : 0-6,499	9	24,945	0	23,445	0
NSE	NSE	201804	VERITASKAP	12 : MLO	22 : 6,500-34,999	6	118,258	0	118,258	0
NSE	NSE	201804	VERITASKAP	12 : MLO	23 : 35,000-126,499	11	887,926	0	847,926	0
NSE	NSE	201804	VERITASKAP	12 : MLO	24 : 126,500 & above	29	46,736,286	864,970	18,430,492	0
NSE	NSE	201804	VERITASKAP	13 : ITQ	22 : 6,500-34,999	1	20,000	20,000	0	0
NSE	NSE	201804	VERITASKAP	13 : ITQ	23 : 35,000-126,499	2	150,000	150,000	0	0
NSE	NSE	201804	VERITASKAP	13 : ITQ	24 : 126,500 & above	1	200,000	200,000	0	0
NSE	NSE	201804	VERITASKAP	14 : ATQ	21 : 0-6,499	5	7,550	250	6,300	0
NSE	NSE	201804	VERITASKAP	14 : ATQ	22 : 6,500-34,999	5	63,190	0	0	0
NSE	NSE	201804	VERITASKAP	14 : ATQ	23 : 35,000-126,499	8	450,000	200,000	150,000	0
NSE	NSE	201804	VERITASKAP	14 : ATQ	24 : 126,500 & above	20	8,241,551	2,981,809	3,944,742	0
NSE	NSE	201804	VERITASKAP	15 : NTQ	22 : 6,500-34,999	2	50,000	20,000	0	0

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
VANLEER	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	0.0000	
VERITASKAP	11 : MKT	21 : 0-6,499	5,500	-	-	-	-	0.0193	
VERITASKAP	11 : MKT	22 : 6,500-34,999	27,900	-	-	-	-	0.0139	
VERITASKAP	11 : MKT	23 : 35,000-126,499	150,000	-	-	-	-	0.0000	
VERITASKAP	12 : MLO	21 : 0-6,499	23,445	-	-	-	-	0.0046	
VERITASKAP	12 : MLO	22 : 6,500-34,999	118,258	-	-	-	-	0.0088	
VERITASKAP	12 : MLO	23 : 35,000-126,499	767,926	-	-	80,000	-	0.0022	
VERITASKAP	12 : MLO	24 : 126,500 & above	12,767,062	100,000	700,000	4,385,000	200,200	0.0073	
VERITASKAP	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	0.0000	
VERITASKAP	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000	
VERITASKAP	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
VERITASKAP	14 : ATQ	21 : 0-6,499	-	-	-	300	-	-0.0100	
VERITASKAP	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	0.0000	
VERITASKAP	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	-0.0167	
VERITASKAP	14 : ATQ	24 : 126,500 & above	-	-	-	201,000	1,978,762	-0.0146	
VERITASKAP	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 Execution Quality Detail: April 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)	
VANLEER	14 : ATQ	22 : 6,500-34,999										
VERITASKAP	11 : MKT	21 : 0-6,499	0.018545		0	0.0000	0.0	5,500	0.0	0	0.0000	0.0
VERITASKAP	11 : MKT	22 : 6,500-34,999	0.006093		0	0.0000	0.0	27,900	0.0	0	0.0000	0.0
VERITASKAP	11 : MKT	23 : 35,000-126,499	0.000000		0	0.0000	0.0	150,000	0.0	0	0.0000	0.0
VERITASKAP	12 : MLO	21 : 0-6,499	0.000865		0	0.0000	0.0	23,445	0.0	0	0.0000	0.0
VERITASKAP	12 : MLO	22 : 6,500-34,999	0.008837		0	0.0000	0.0	118,258	0.0	0	0.0000	0.0
VERITASKAP	12 : MLO	23 : 35,000-126,499	0.003372		0	0.0000	0.0	847,926	103.2	0	0.0000	0.0
VERITASKAP	12 : MLO	24 : 126,500 & above	0.011923		0	0.0000	0.0	15,140,292	171.0	3,290,200	0.0094	792.9
VERITASKAP	13 : ITQ	22 : 6,500-34,999										
VERITASKAP	13 : ITQ	23 : 35,000-126,499										
VERITASKAP	13 : ITQ	24 : 126,500 & above										
VERITASKAP	14 : ATQ	21 : 0-6,499										
VERITASKAP	14 : ATQ	22 : 6,500-34,999										
VERITASKAP	14 : ATQ	23 : 35,000-126,499										
VERITASKAP	14 : ATQ	24 : 126,500 & above										
VERITASKAP	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: April 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	201804	VERITASKAP	15 : NTQ	23 : 35,000-126,499	4	200,000	50,000	0	0
NSE	NSE	201804	VERITASKAP	15 : NTQ	24 : 126,500 & above	10	24,719,494	4,909,762	0	0
NSE	NSE	201804	VITAFOAM	11 : MKT	21 : 0-6,499	38	49,765	14,538	35,227	0
NSE	NSE	201804	VITAFOAM	11 : MKT	22 : 6,500-34,999	8	111,113	26,323	84,790	0
NSE	NSE	201804	VITAFOAM	11 : MKT	23 : 35,000-126,499	6	359,881	0	359,881	0
NSE	NSE	201804	VITAFOAM	11 : MKT	24 : 126,500 & above	3	742,855	598,155	144,700	0
NSE	NSE	201804	VITAFOAM	12 : MLO	21 : 0-6,499	84	172,210	716	162,826	0
NSE	NSE	201804	VITAFOAM	12 : MLO	22 : 6,500-34,999	47	819,436	10,000	747,151	0
NSE	NSE	201804	VITAFOAM	12 : MLO	23 : 35,000-126,499	47	3,166,001	53,646	2,902,316	0
NSE	NSE	201804	VITAFOAM	12 : MLO	24 : 126,500 & above	11	2,310,413	51,133	1,872,753	0
NSE	NSE	201804	VITAFOAM	13 : ITQ	21 : 0-6,499	40	106,573	19,212	53,038	0
NSE	NSE	201804	VITAFOAM	13 : ITQ	22 : 6,500-34,999	28	560,560	138,600	310,070	0
NSE	NSE	201804	VITAFOAM	13 : ITQ	23 : 35,000-126,499	37	2,526,081	858,112	450,946	0
NSE	NSE	201804	VITAFOAM	13 : ITQ	24 : 126,500 & above	4	737,360	0	200	0
NSE	NSE	201804	VITAFOAM	14 : ATQ	21 : 0-6,499	36	69,388	23,200	26,583	0
NSE	NSE	201804	VITAFOAM	14 : ATQ	22 : 6,500-34,999	25	534,175	115,576	129,263	0

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: April 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)	
VERITASKAP	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000	
VERITASKAP	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
VITAFOAM	11 : MKT	21 : 0-6,499	35,227	-	-	-	-	0.0849	
VITAFOAM	11 : MKT	22 : 6,500-34,999	84,790	-	-	-	-	0.0734	
VITAFOAM	11 : MKT	23 : 35,000-126,499	359,881	-	-	-	-	0.0830	
VITAFOAM	11 : MKT	24 : 126,500 & above	144,700	-	-	-	-	0.0900	
VITAFOAM	12 : MLO	21 : 0-6,499	133,119	-	8,600	12,100	9,007	0.0465	
VITAFOAM	12 : MLO	22 : 6,500-34,999	599,925	43,817	82,861	20,548	-	0.0377	
VITAFOAM	12 : MLO	23 : 35,000-126,499	2,371,756	153,599	53,560	179,792	79,252	0.0354	
VITAFOAM	12 : MLO	24 : 126,500 & above	965,442	204,495	366,578	216,313	58,468	0.0617	
VITAFOAM	13 : ITQ	21 : 0-6,499	1,700	3,800	3,500	22,239	13,230	-0.0739	
VITAFOAM	13 : ITQ	22 : 6,500-34,999	-	1,000	21,712	162,335	22,432	-0.0478	
VITAFOAM	13 : ITQ	23 : 35,000-126,499	-	131,856	-	149,930	36,500	-0.1483	
VITAFOAM	13 : ITQ	24 : 126,500 & above	-	-	-	-	100	-0.1900	
VITAFOAM	14 : ATQ	21 : 0-6,499	-	-	1,700	7,100	8,583	-0.0648	
VITAFOAM	14 : ATQ	22 : 6,500-34,999	-	-	30,000	14,105	30,667	-0.1049	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
VERITASKAP	15 : NTQ	23 : 35,000-126,499										
VERITASKAP	15 : NTQ	24 : 126,500 & above										
VITAFOAM	11 : MKT	21 : 0-6,499	0.110128		0	0.0000	0.0	35,227	0.0	0	0.0000	0.0
VITAFOAM	11 : MKT	22 : 6,500-34,999	0.063213		0	0.0000	0.0	50,790	0.0	34,000	0.0081	0.0
VITAFOAM	11 : MKT	23 : 35,000-126,499	0.098146		0	0.0000	0.0	175,228	0.0	184,653	0.0157	0.0
VITAFOAM	11 : MKT	24 : 126,500 & above	0.130000		0	0.0000	0.0	144,700	0.0	0	0.0000	0.0
VITAFOAM	12 : MLO	21 : 0-6,499	0.062870		0	0.0000	0.0	162,826	181.2	0	0.0000	0.0
VITAFOAM	12 : MLO	22 : 6,500-34,999	0.068138		0	0.0000	0.0	713,631	45.2	33,520	0.0642	0.0
VITAFOAM	12 : MLO	23 : 35,000-126,499	0.064038		0	0.0000	0.0	2,461,661	338.1	440,655	0.0169	0.0
VITAFOAM	12 : MLO	24 : 126,500 & above	0.085794		0	0.0000	0.0	1,742,753	424.0	130,000	0.0058	0.0
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										

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	VITAFOAM	14 : ATQ	23 : 35,000-126,499	30	2,068,188	423,000	579,812	0	
NSE	NSE	201804	VITAFOAM	14 : ATQ	24 : 126,500 & above	4	693,000	0	403,000	0	
NSE	NSE	201804	VITAFOAM	15 : NTQ	21 : 0-6,499	23	43,864	8,850	5,610	0	
NSE	NSE	201804	VITAFOAM	15 : NTQ	22 : 6,500-34,999	34	683,098	107,995	58,136	0	
NSE	NSE	201804	VITAFOAM	15 : NTQ	23 : 35,000-126,499	35	2,820,524	1,302,176	254,190	0	
NSE	NSE	201804	VITAFOAM	15 : NTQ	24 : 126,500 & above	13	2,338,733	338,771	0	0	
NSE	NSE	201804	WAPCO	11 : MKT	21 : 0-6,499	152	203,408	0	203,408	0	
NSE	NSE	201804	WAPCO	11 : MKT	22 : 6,500-34,999	19	215,679	0	215,679	0	
NSE	NSE	201804	WAPCO	11 : MKT	23 : 35,000-126,499	9	579,991	0	579,991	0	
NSE	NSE	201804	WAPCO	12 : MLO	21 : 0-6,499	521	917,751	23,541	893,799	0	
NSE	NSE	201804	WAPCO	12 : MLO	22 : 6,500-34,999	321	5,458,299	295,338	5,152,091	0	
NSE	NSE	201804	WAPCO	12 : MLO	23 : 35,000-126,499	127	7,485,917	576,634	6,701,650	0	
NSE	NSE	201804	WAPCO	12 : MLO	24 : 126,500 & above	18	4,037,602	263,428	3,581,317	0	
NSE	NSE	201804	WAPCO	13 : ITQ	21 : 0-6,499	255	558,797	230,959	300,157	0	
NSE	NSE	201804	WAPCO	13 : ITQ	22 : 6,500-34,999	181	3,102,979	1,264,133	1,391,683	0	
NSE	NSE	201804	WAPCO	13 : ITQ	23 : 35,000-126,499	54	3,169,126	1,630,522	1,146,084	0	

*Guidance:*

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
VITAFOAM	14 : ATQ	23 : 35,000-126,499	-	-	100,000	135,605	65,005	-0.1086
VITAFOAM	14 : ATQ	24 : 126,500 & above	-	-	-	123,004	225,196	-0.0744
VITAFOAM	15 : NTQ	21 : 0-6,499	-	-	-	610	2,406	-0.0601
VITAFOAM	15 : NTQ	22 : 6,500-34,999	-	-	-	31,136	15,000	-0.0627
VITAFOAM	15 : NTQ	23 : 35,000-126,499	-	100,000	122,265	31,925	-	-0.2022
VITAFOAM	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
WAPCO	11 : MKT	21 : 0-6,499	203,408	-	-	-	-	0.6844
WAPCO	11 : MKT	22 : 6,500-34,999	215,679	-	-	-	-	0.4354
WAPCO	11 : MKT	23 : 35,000-126,499	579,991	-	-	-	-	0.5462
WAPCO	12 : MLO	21 : 0-6,499	835,180	11,322	28,619	8,245	10,433	0.3383
WAPCO	12 : MLO	22 : 6,500-34,999	4,819,092	144,133	45,482	108,351	35,033	0.2744
WAPCO	12 : MLO	23 : 35,000-126,499	6,232,749	187,176	191,847	89,878	-	0.2169
WAPCO	12 : MLO	24 : 126,500 & above	3,337,817	5,000	115,078	123,422	-	0.0814
WAPCO	13 : ITQ	21 : 0-6,499	9,001	46,927	73,154	142,739	8,274	-0.2640
WAPCO	13 : ITQ	22 : 6,500-34,999	19,520	158,022	418,284	632,707	70,852	-0.1786
WAPCO	13 : ITQ	23 : 35,000-126,499	-	274,906	301,039	366,097	130,111	-0.0820

*Guidance:*

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

# NSE Market Execution Quality Report

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### Market Execution Quality Detail: April 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)	
VITAFOAM	14 : ATQ	23 : 35,000-126,499										
VITAFOAM	14 : ATQ	24 : 126,500 & above										
VITAFOAM	15 : NTQ	21 : 0-6,499										
VITAFOAM	15 : NTQ	22 : 6,500-34,999										
VITAFOAM	15 : NTQ	23 : 35,000-126,499										
VITAFOAM	15 : NTQ	24 : 126,500 & above										
WAPCO	11 : MKT	21 : 0-6,499	0.613857		0	0.0000	0.0	187,645	0.0	15,763	0.1654	0.0
WAPCO	11 : MKT	22 : 6,500-34,999	0.619722		0	0.0000	0.0	147,692	0.0	67,987	0.2758	0.0
WAPCO	11 : MKT	23 : 35,000-126,499	0.611580		0	0.0000	0.0	188,991	0.0	391,000	0.0744	0.0
WAPCO	12 : MLO	21 : 0-6,499	0.402543		0	0.0000	0.0	828,349	40.7	65,450	0.0754	0.6
WAPCO	12 : MLO	22 : 6,500-34,999	0.369400	10,331	0	0.0500	0.0	4,510,879	41.8	630,881	0.0800	7.2
WAPCO	12 : MLO	23 : 35,000-126,499	0.388761		0	0.0000	0.0	5,007,809	18.5	1,693,841	0.1135	0.2
WAPCO	12 : MLO	24 : 126,500 & above	0.561390		0	0.0000	0.0	1,945,279	38.1	1,636,038	0.3636	8.2
WAPCO	13 : ITQ	21 : 0-6,499										
WAPCO	13 : ITQ	22 : 6,500-34,999										
WAPCO	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	WAPCO	13 : ITQ	24 : 126,500 & above	2	430,000	0	250,000	0	
NSE	NSE	201804	WAPCO	14 : ATQ	21 : 0-6,499	211	399,925	135,998	196,171	0	
NSE	NSE	201804	WAPCO	14 : ATQ	22 : 6,500-34,999	183	3,034,153	1,370,913	1,230,284	0	
NSE	NSE	201804	WAPCO	14 : ATQ	23 : 35,000-126,499	37	2,063,214	1,024,653	607,200	0	
NSE	NSE	201804	WAPCO	14 : ATQ	24 : 126,500 & above	2	1,250,000	73,897	1,176,103	0	
NSE	NSE	201804	WAPCO	15 : NTQ	21 : 0-6,499	130	275,318	136,903	53,322	0	
NSE	NSE	201804	WAPCO	15 : NTQ	22 : 6,500-34,999	104	1,809,493	1,017,403	401,611	0	
NSE	NSE	201804	WAPCO	15 : NTQ	23 : 35,000-126,499	29	1,757,630	845,576	178,555	0	
NSE	NSE	201804	WAPCO	15 : NTQ	24 : 126,500 & above	2	800,000	0	0	0	
NSE	NSE	201804	WEMABANK	11 : MKT	21 : 0-6,499	48	88,057	5,399	82,658	0	
NSE	NSE	201804	WEMABANK	11 : MKT	22 : 6,500-34,999	34	557,821	0	557,821	0	
NSE	NSE	201804	WEMABANK	11 : MKT	23 : 35,000-126,499	24	1,603,496	420,751	1,182,745	0	
NSE	NSE	201804	WEMABANK	11 : MKT	24 : 126,500 & above	9	3,003,239	0	3,003,239	0	
NSE	NSE	201804	WEMABANK	12 : MLO	21 : 0-6,499	174	358,621	8,666	292,913	0	
NSE	NSE	201804	WEMABANK	12 : MLO	22 : 6,500-34,999	142	2,376,601	43,433	2,170,342	0	
NSE	NSE	201804	WEMABANK	12 : MLO	23 : 35,000-126,499	128	9,637,756	651,004	8,073,037	0	

#### Guidance:

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

# NSE Market Execution Quality Report

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### Market Execution Quality Detail: April 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)
WAPCO	13 : ITQ	24 : 126,500 & above	-	-	28,000	222,000	-	-0.1500
WAPCO	14 : ATQ	21 : 0-6,499	3,000	21,352	35,166	94,765	31,022	-0.1872
WAPCO	14 : ATQ	22 : 6,500-34,999	11,380	151,211	207,760	619,774	166,834	-0.2128
WAPCO	14 : ATQ	23 : 35,000-126,499	-	97,759	167,995	194,205	1,346	-0.6323
WAPCO	14 : ATQ	24 : 126,500 & above	539,872	542,403	93,828	-	-	0.0155
WAPCO	15 : NTQ	21 : 0-6,499	-	1,990	10,150	19,179	2,800	-0.2098
WAPCO	15 : NTQ	22 : 6,500-34,999	-	35,018	94,438	117,495	37,500	-0.0493
WAPCO	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.1840
WAPCO	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
WEMABANK	11 : MKT	21 : 0-6,499	82,658	-	-	-	-	0.0300
WEMABANK	11 : MKT	22 : 6,500-34,999	557,821	-	-	-	-	0.0259
WEMABANK	11 : MKT	23 : 35,000-126,499	1,182,745	-	-	-	-	0.0239
WEMABANK	11 : MKT	24 : 126,500 & above	3,003,239	-	-	-	-	0.0496
WEMABANK	12 : MLO	21 : 0-6,499	256,259	1,799	10,100	16,555	2,200	0.0182
WEMABANK	12 : MLO	22 : 6,500-34,999	1,910,829	8,073	13,636	134,775	100,937	0.0175
WEMABANK	12 : MLO	23 : 35,000-126,499	6,237,586	264,000	234,544	601,156	233,065	0.0157

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
WAPCO	13 : ITQ	24 : 126,500 & above									
WAPCO	14 : ATQ	21 : 0-6,499									
WAPCO	14 : ATQ	22 : 6,500-34,999									
WAPCO	14 : ATQ	23 : 35,000-126,499									
WAPCO	14 : ATQ	24 : 126,500 & above									
WAPCO	15 : NTQ	21 : 0-6,499									
WAPCO	15 : NTQ	22 : 6,500-34,999									
WAPCO	15 : NTQ	23 : 35,000-126,499									
WAPCO	15 : NTQ	24 : 126,500 & above									
WEMABANK	11 : MKT	21 : 0-6,499	0.032218	0	0.0000	0.0	71,458	0.0	11,200	0.0136	0.0
WEMABANK	11 : MKT	22 : 6,500-34,999	0.024268	0	0.0000	0.0	557,821	0.0	0	0.0000	0.0
WEMABANK	11 : MKT	23 : 35,000-126,499	0.035130	0	0.0000	0.0	732,245	0.0	450,500	0.0209	0.0
WEMABANK	11 : MKT	24 : 126,500 & above	0.046486	0	0.0000	0.0	1,743,239	0.0	1,260,000	0.0201	0.0
WEMABANK	12 : MLO	21 : 0-6,499	0.022525	0	0.0000	0.0	292,913	177.1	0	0.0000	0.0
WEMABANK	12 : MLO	22 : 6,500-34,999	0.020088	0	0.0000	0.0	2,132,942	209.9	37,400	0.0095	0.0
WEMABANK	12 : MLO	23 : 35,000-126,499	0.020073	0	0.0000	0.0	7,774,410	634.4	298,627	0.0089	0.0

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: April 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	201804	WEMABANK	12 : MLO	24 : 126,500 & above	145	64,652,693	4,389,073	46,344,785	0	
NSE	NSE	201804	WEMABANK	13 : ITQ	21 : 0-6,499	26	57,329	7,943	43,416	0	
NSE	NSE	201804	WEMABANK	13 : ITQ	22 : 6,500-34,999	25	445,001	146,585	247,294	0	
NSE	NSE	201804	WEMABANK	13 : ITQ	23 : 35,000-126,499	44	3,438,026	1,172,586	1,536,440	0	
NSE	NSE	201804	WEMABANK	13 : ITQ	24 : 126,500 & above	40	12,499,461	6,229,931	4,340,626	0	
NSE	NSE	201804	WEMABANK	14 : ATQ	21 : 0-6,499	43	123,438	31,706	71,921	0	
NSE	NSE	201804	WEMABANK	14 : ATQ	22 : 6,500-34,999	47	859,884	256,760	301,251	0	
NSE	NSE	201804	WEMABANK	14 : ATQ	23 : 35,000-126,499	62	4,445,367	1,410,290	2,358,587	0	
NSE	NSE	201804	WEMABANK	14 : ATQ	24 : 126,500 & above	85	32,164,264	11,415,064	12,924,642	0	
NSE	NSE	201804	WEMABANK	15 : NTQ	21 : 0-6,499	32	102,096	18,672	29,753	0	
NSE	NSE	201804	WEMABANK	15 : NTQ	22 : 6,500-34,999	44	852,126	230,497	341,223	0	
NSE	NSE	201804	WEMABANK	15 : NTQ	23 : 35,000-126,499	54	4,715,043	1,830,594	920,738	0	
NSE	NSE	201804	WEMABANK	15 : NTQ	24 : 126,500 & above	96	36,684,578	13,021,823	5,118,119	0	
NSE	NSE	201804	ZENITHBANK	11 : MKT	21 : 0-6,499	465	675,207	0	675,207	0	
NSE	NSE	201804	ZENITHBANK	11 : MKT	22 : 6,500-34,999	137	2,104,839	0	2,104,839	0	
NSE	NSE	201804	ZENITHBANK	11 : MKT	23 : 35,000-126,499	46	3,072,908	0	3,072,908	0	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
WEMABANK	12 : MLO	24 : 126,500 & above	36,275,103	848,182	1,638,952	5,167,741	1,126,657	0.0236
WEMABANK	13 : ITQ	21 : 0-6,499	-	2,699	12,300	19,009	2,413	-0.0022
WEMABANK	13 : ITQ	22 : 6,500-34,999	-	5,434	10,961	82,766	32,000	-0.0264
WEMABANK	13 : ITQ	23 : 35,000-126,499	-	201,492	296,135	377,111	368,552	-0.0137
WEMABANK	13 : ITQ	24 : 126,500 & above	-	140,500	1,635,063	1,706,700	286,517	-0.0157
WEMABANK	14 : ATQ	21 : 0-6,499	-	9,980	7,550	32,863	2,000	-0.0238
WEMABANK	14 : ATQ	22 : 6,500-34,999	-	32,900	17,887	126,120	67,304	-0.0325
WEMABANK	14 : ATQ	23 : 35,000-126,499	3,000	120,175	506,787	849,040	454,792	-0.0275
WEMABANK	14 : ATQ	24 : 126,500 & above	180,000	817,235	2,451,740	1,924,166	1,252,654	-0.0462
WEMABANK	15 : NTQ	21 : 0-6,499	-	-	3,000	13,901	-	-0.0632
WEMABANK	15 : NTQ	22 : 6,500-34,999	-	10,511	20,000	40,173	40,406	-0.0512
WEMABANK	15 : NTQ	23 : 35,000-126,499	-	-	334,687	161,155	263,896	-0.0562
WEMABANK	15 : NTQ	24 : 126,500 & above	-	-	300,000	1,602,292	509,000	-0.0499
ZENITHBANK	11 : MKT	21 : 0-6,499	675,207	-	-	-	-	0.1146
ZENITHBANK	11 : MKT	22 : 6,500-34,999	2,104,839	-	-	-	-	0.1303
ZENITHBANK	11 : MKT	23 : 35,000-126,499	3,072,908	-	-	-	-	0.0696

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)	
WEMABANK	12 : MLO	24 : 126,500 & above	0.032684		0	0.0000	0.0	34,168,616	559.2	12,176,169	0.0199	25.8
WEMABANK	13 : ITQ	21 : 0-6,499										
WEMABANK	13 : ITQ	22 : 6,500-34,999										
WEMABANK	13 : ITQ	23 : 35,000-126,499										
WEMABANK	13 : ITQ	24 : 126,500 & above										
WEMABANK	14 : ATQ	21 : 0-6,499										
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	0.105893		0	0.0000	0.0	640,346	0.0	34,861	0.0527	0.0
ZENITHBANK	11 : MKT	22 : 6,500-34,999	0.119162		0	0.0000	0.0	1,816,858	0.0	287,981	0.0559	0.0
ZENITHBANK	11 : MKT	23 : 35,000-126,499	0.147233		0	0.0000	0.0	2,275,165	0.0	797,743	0.0873	0.0

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201804	ZENITHBANK	11 : MKT	24 : 126,500 & above	21	7,201,474	0	7,201,474	0	
NSE	NSE	201804	ZENITHBANK	12 : MLO	21 : 0-6,499	1,608	3,249,786	16,908	3,232,878	0	
NSE	NSE	201804	ZENITHBANK	12 : MLO	22 : 6,500-34,999	860	14,577,457	148,743	14,365,459	0	
NSE	NSE	201804	ZENITHBANK	12 : MLO	23 : 35,000-126,499	659	48,005,037	1,001,279	46,829,749	0	
NSE	NSE	201804	ZENITHBANK	12 : MLO	24 : 126,500 & above	593	660,398,958	19,180,818	640,704,142	0	
NSE	NSE	201804	ZENITHBANK	13 : ITQ	21 : 0-6,499	182	374,529	74,035	286,744	0	
NSE	NSE	201804	ZENITHBANK	13 : ITQ	22 : 6,500-34,999	110	1,783,524	512,793	1,166,064	0	
NSE	NSE	201804	ZENITHBANK	13 : ITQ	23 : 35,000-126,499	94	6,641,959	1,888,173	4,408,941	0	
NSE	NSE	201804	ZENITHBANK	13 : ITQ	24 : 126,500 & above	57	68,754,788	7,463,204	60,711,445	0	
NSE	NSE	201804	ZENITHBANK	14 : ATQ	21 : 0-6,499	772	1,775,840	419,839	1,244,107	0	
NSE	NSE	201804	ZENITHBANK	14 : ATQ	22 : 6,500-34,999	682	11,936,544	3,304,496	7,621,813	0	
NSE	NSE	201804	ZENITHBANK	14 : ATQ	23 : 35,000-126,499	695	52,511,665	16,977,881	30,459,341	0	
NSE	NSE	201804	ZENITHBANK	14 : ATQ	24 : 126,500 & above	491	412,345,536	52,894,046	345,423,106	0	
NSE	NSE	201804	ZENITHBANK	15 : NTQ	21 : 0-6,499	433	1,067,708	536,347	324,959	0	
NSE	NSE	201804	ZENITHBANK	15 : NTQ	22 : 6,500-34,999	349	6,473,443	3,625,516	1,640,580	0	
NSE	NSE	201804	ZENITHBANK	15 : NTQ	23 : 35,000-126,499	418	32,231,220	18,007,056	7,786,384	0	

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: April 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)	
ZENITHBANK	11 : MKT	24 : 126,500 & above	7,201,474	-	-	-	-	0.1159	
ZENITHBANK	12 : MLO	21 : 0-6,499	3,165,971	36,182	23,916	6,809	-	0.0518	
ZENITHBANK	12 : MLO	22 : 6,500-34,999	13,753,784	178,431	257,907	168,090	7,247	0.0593	
ZENITHBANK	12 : MLO	23 : 35,000-126,499	42,399,447	1,444,191	1,505,174	1,298,120	85,285	0.0433	
ZENITHBANK	12 : MLO	24 : 126,500 & above	614,802,949	14,864,657	5,284,490	4,340,029	936,956	0.0774	
ZENITHBANK	13 : ITQ	21 : 0-6,499	16,443	59,399	108,486	97,673	4,743	-0.0338	
ZENITHBANK	13 : ITQ	22 : 6,500-34,999	94,836	232,391	434,930	353,644	29,990	-0.0618	
ZENITHBANK	13 : ITQ	23 : 35,000-126,499	542,441	947,132	1,306,894	1,448,034	54,900	-0.0930	
ZENITHBANK	13 : ITQ	24 : 126,500 & above	51,446,561	2,139,206	2,853,562	2,106,646	1,857,530	0.0110	
ZENITHBANK	14 : ATQ	21 : 0-6,499	46,798	159,630	413,722	460,075	101,543	-0.0224	
ZENITHBANK	14 : ATQ	22 : 6,500-34,999	260,536	1,039,044	2,309,088	2,951,857	583,397	-0.0261	
ZENITHBANK	14 : ATQ	23 : 35,000-126,499	963,867	5,446,658	8,526,619	11,446,992	2,323,109	-0.0359	
ZENITHBANK	14 : ATQ	24 : 126,500 & above	213,308,452	71,605,008	24,218,875	21,024,324	6,923,027	-0.0484	
ZENITHBANK	15 : NTQ	21 : 0-6,499	-	5,420	40,942	145,971	58,730	0.0190	
ZENITHBANK	15 : NTQ	22 : 6,500-34,999	-	48,547	260,894	692,998	267,427	0.0045	
ZENITHBANK	15 : NTQ	23 : 35,000-126,499	202,000	166,623	940,825	2,833,813	2,435,242	-0.0219	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	11 : MKT	24 : 126,500 & above	0.131578		0	0.0000	0.0	2,311,000	0.0	4,890,474	0.0486	0.0
ZENITHBANK	12 : MLO	21 : 0-6,499	0.073283		0	0.0000	0.0	3,196,845	2.3	36,033	0.0487	0.0
ZENITHBANK	12 : MLO	22 : 6,500-34,999	0.075491	20,000	0.0118	0.0	13,852,464	9.5	492,995	0.0415	13.3	
ZENITHBANK	12 : MLO	23 : 35,000-126,499	0.077873	131,339	0.0405	0.0	44,674,718	50.7	2,023,692	0.0496	2.3	
ZENITHBANK	12 : MLO	24 : 126,500 & above	0.130555		0	0.0000	0.0	487,019,201	21.9	153,684,941	0.0824	0.2
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										

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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	201804	ZENITHBANK	15 : NTQ	24 : 126,500 & above	339	217,390,685	73,564,779	121,357,680	0

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: April 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)
ZENITHBANK	15 : NTQ	24 : 126,500 & above	82,211,783	23,661,242	3,195,253	3,404,481	3,832,823	-0.2179

*Guidance:*

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