

NATIONAL STOCK EXCHANGE OF INDIA LIMITED

DEPARTMENT : SURVEILLANCE	
Download Ref. No.: NSE/SURV/37262	Date: March 22, 2018
Circular Ref. No.:- 52/2018	

To All NSE Members

Sub: Additional Surveillance Measure (ASM) - Update

This is further to Exchange Circular no. NSE/SURV/37253 dated March 21, 2018 introducing Additional Surveillance Measure (ASM). Based on queries received from market participants, further update on ASM is given below:

(1) Shortlisting of securities for placing in ASM is based on objective criteria as jointly decided by SEBI and Exchanges covering following parameters as observed in the recent months -

- a. High Low Variation
- b. Client Concentration
- c. No. of Price Band Hits

(2) The aforementioned criteria is dynamic in nature and subject to change from time to time.

In case of any further queries, members are requested to contact the following officials:

Mr. Sareesh Koroath (Extn: 23053), Mr. Siddhant Gupta (Extn: 22404) or Ms. Vibha Kallianpur (Extn: 25455); Direct No: 022-26598129/8166.

For National Stock Exchange of India Limited

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