

Abbreviations:  
**MTM:** Mark To Market  
**Open Interest:** total number of long or short positions that remain outstanding at the end of a particular trading day  
**Average Traded Price:** Means the Volume Weighted Traded Price  
 Contracts that have traded on a particular day will be marked to market based on the volume weighted average price (VWAP) while contracts that have not traded will be marked to market based on the NSE's fair value calculation.  
 SFR - 1000 below Kes.100  
 INDEX-100                      100    above Kes.100  
**Normal:**                                MINI-INDEX - 10

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