

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 Trade 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.

1500 - 10000 below Kes 100
1000 - 1500 below Kes 100
100 - 1000 below Kes 100
INDEX - 100
MINI-INDEX - 10

Nominal:

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