

Abbr: _____

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.

551- 1000 below Kes 100
100 above Kes 100
INDEX- 100
MINI-INDEX - 10

Nominal: _____

DISCLAIMER: Utmost care has been taken in the preparation of this report. However, the Nairobi Securities Exchange does not warrant accuracy, adequacy or completeness of this information and expressly disclaims its liability for errors or omissions in this information. No warranty of any kind implied, express or statutory is given in connection with the information.