

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.	
	SSF- 1000 below Kes.100 100 above Kes.100 INDEX-100 MINI-INDEX - 10
Nominal:	
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