

## NSE MARKET DATA - PRICE LIST

### SCHEDULE 1: NSE MARKET DATA AND INFORMATION PRODUCTS PRICE LIST

DATA FEED CATEGORY (Monthly Rate)				
PRODUCT CODE	PRODUCT NAME	DESCRIPTION	UNIT COST	
			International Subscribers ( Non-East Africa) Currency(USD) <i>Net of all taxes</i>	Local ( East African) Currency (Kes) <i>16% VAT Inclusive</i>
RTE	Real Time Listed Equity Securities Data	See schedule 2.A	1,650	133,980
RTD	Real Time Listed Debt Securities Data	See schedule 2.A	1,650	133,980
RTF	Real Time Listed Futures Securities Data	See schedule 2.A	(monthly Subscription)	(monthly Subscription)
FLF	FIX Log File	ALL day's trading activity (equity/debt) in electronic format- Available After Market Close	870	58,000
NLT	NSE Live Ticker on company website	Fifteen (15) minutes delayed live equity price data displayed on subscriber's website	435	20,000
TOB	Top of Book	See schedule 2.A	15 (2 USD for non-professional)	USD 3
MD	Market Depth	See schedule 2.A	30(3 USD for non-professional)	USD 6
NMLDP	NSE Media Live Data Package	See schedule 2.A	500	

				30,000
IR	Investor Relations- Listed Company	See schedule 2.A		43500
FTSE NSE Equity Index	FTSE NSE 15 & FTSE NSE 25	Live index	5,200 GBP	5,200 GBP
FTSE NSE Bond Index	FTSE NSE BOND INDEX	Live index	5,700 GBP	5,700 GBP
Note: For FTSE Indices ; subscription and payment done via FTSE Group info@ftserussell.com , MD & TOB to be available in Q1 2021				
<b>END OF DAY DATA CATEGORY (Annual Rate)</b>				
EDED	End of Day Listed Equity Securities Data	See schedule 2.A	1,500	117,000
EDDD	End of Day Listed Debt Securities Data	See schedule 2.A	1,500	117,000
EDFD	End of Day Listed Futures Securities	See schedule 2.A	1000	69,600
<b>END OF WEEK DATA CATEGORY (Annual Rate)</b>				
WES	Weekly Equity Statistics	See schedule 2.A	1,000	69,600
WBS	Weekly Bond Statistics	See schedule 2.A	1,700	130,000
WFS	Weekly Futures Statistics	See schedule 2.A	1,000	69,600
<b>END OF MONTH DATA CATEGORY (Annual Rate)</b>				
DFTD	Detailed Foreign Trading Data	See schedule 2.B	6,960	139,200
NMTPR	NSE Members (Brokers) Trading Performance Ranking	See schedule 2.B	6,960	139,200
NSEB	NSE Monthly Statistical Bulleting	See schedule 2.B	288	13,920

SOR	Share Ownership Report (Top 10)	See schedule 2.B	24 (per month)	2,000 (per Month)
<b>NSE DATA -REDISTRIBUTING CATEGORY (Annual Rate)</b>				
EODER	End of day Equity report re-distribution	See schedule 2.A	5,000	500,000
EODDR	End of day Debt report re-distribution	See schedule 2.A	5,000	500,000
DEDR	Delayed Equity Data Re-distribution	See schedule 2.A	7,500	600,000
DDDR	Delayed Debt Data Re-distribution	See schedule 2.A	7,000	600,000
PDU	Public Display Usage	See schedule 2.A	5000	500,000
<b>NSE DATA DERIVED DATA USAGE CATEGORY (Annual Rate)</b>				
DDU-IC	Derived Data Usage- Index Computation	See schedule 2.A	20,000	1,560,000
DDU-ND	Derived Data Usage-Non-Display	See schedule 2.A	20,000	1,560,000
DDU-NOW	Derived Data Usage-New Original Works	See schedule 2.A	20,000	1,560,000
<b>HISTORICAL NSE DATA CATEGORY</b>				
HDPL-equity	Historical daily Pricelists for equity data	See schedule 2.B	9 Per days price list	350-Per days price list
HDPL – bond	Historical daily Price for debt data	See schedule 2.B	9Per days price list	350-Per days price list
HMEV	Historical monthly trading equity volumes	See schedule 2.B	24- p.a.	1,160 p.a.
HMED	Historical monthly trading equity deals	See schedule 2.B	24- p.a.	1,160 p.a.

HMET	Historical monthly trading equity turnovers	See schedule 2.B	24- p.a.	1,160 p.a.
HMDD	Historical monthly debt Deals	See schedule 2.B	24- p.a.	1,160 p.a.
HMDV	Historical monthly debt Volume	See schedule 2.B	24- p.a.	1,160 p.a.
NID	NSE Indices Data	See schedule 2.B	24- p.a.	1,160 p.a.
HLCP	Historical Listed Company Price	See schedule 2.B	24- p.a.	1,160 p.a.
FTD	Foreign Trading Data	See schedule 2.B	24- p.m.	1,160 p.m.

**SCHEDULE 2**  
**DATA AND INFORMATION PRODUCT DESCRIPTIONS**

**A. MARKET DATA**

PRODUCT CODE	PRODUCT NAME	DESCRIPTION
RTE	Real Time Listed Equity Securities Data	Live equity market data comprising of: Instrument Code, Bid Price, Ask price, Bid Quantity, Ask Quantity, Trade Quantity, High Price, Low Price, Close Price, Trade Price, Price Change, Total Trade, Total Turnover, Total Volume
RTD	Real Time Listed Debt Securities Data	Live debt market data- full market depth
RTF	Real Time Listed Futures Securities	Live Futures Market data- full Market depth
NLT	NSE Live Ticker	Five (5) minute delayed live equity price data displayed on subscriber's website
TOB	Top of Book (Level 1)	This includes best Bid Price, Bid Size, Ask Price, Ask Size, Last Price, and Last Size:
MD	Market Depth ( Level 2)	In addition to Level 1, the feed provides other bids and asks size as well as prices.
NMLDP	NSE -Media Live Data Package	Live stream of the following data sets during the trading session; Security code, sector, previous price, opening price, current price, percentage change, closing price, volume, turnover, gainers and losers, indices
IR	NSE-Investor Relations Widget for the listed companies.	The following information would be provided on a company's website. Company's Security code, previous price, opening price, Daily high, daily low, Closing and opening price, volume and Turnover. Historical share price, corporate actions, and holdings calculator

EDED	End of Day Listed Equity Securities Data	Listed equity data, which is published no sooner than sixty (60) minutes after the close of trade on each trading day after the close of trade on each trading day. Available in excel format
EDDD	End of Day Listed Debt Securities Data	Listed debt data, which is published no sooner than sixty (60) minutes after the close of trade on each trading day. Available in excel format
EDFD	End of day Listed Futures Securities Data	Listed Futures data, which is published no sooner than sixty (60) minutes after the close of trade on each trading day. Available in excel format
WES	Weekly Equities Statistics	Listed equity data, which is published no sooner than ninety (90) minutes after the close of trade on the last trading day of the week. Available in excel format
WBS	Weekly Bonds Statistics	Listed debt data, which is published no sooner than ninety (90) minutes after the close of trade on the last trading day of the week. Available in excel format includes Implied Yields and Yield Curve.
WFS	Weekly Futures Statistics	Listed Futures data, which is published no sooner than ninety (90) minutes after the close of trade on the last trading day of the week. Available in excel format
EODER	End of Day Equity Report Re-distribution	Redistribution of the listed equity data, which is published no sooner than sixty (60) minutes after the close of trade on each trading day. Available in excel format.
EODDR	End of Day Debt Report Re-distribution	Redistribution of the listed debt data, which is published no sooner than sixty (60) minutes after the close of trade on each trading day. Available in excel format.
DEDR	Delayed Equities Data Re-distribution	Redistribution of the listed equity data, delayed Fifteen (15) Minutes minimum at various intervals during a trading session.
DDDR	Delayed Debt Data Re-distribution	Redistribution of the listed debt data, delayed at various intervals during a trading session.
DDU- IC	Derived Data Usage - Index Computation	This refers to the usage of Real Time, Delayed and End of Day Market Data for the creation or calculation of indices.

DDU- NDU	Derived Data Usage - Non- Display Usage	This refers to processing, consumption or usage of NSE Data, delivered via direct and/or Redistributor data feeds, for purposes of trading and non-trading activities which include but not limited to generating orders or executing transactions in an automated and/or semi-automated manner (excluding the display-usage of NSE Data), program/algorithmic trading, high frequency trading, intra-day surveillance, automated and semi-automated order generation, order management systems, smart order routing, execution management, Quantitative Analysis, Portfolio Management, Fund Administration and Risk Management.
DDU- NOW	Derived Data Usage - New Original Works	This refers to the use of NSE Data for the creation of derived data values based on any calculation, computation or manipulation to the data or on the basis of the data provided such derived values cannot be readily reverse-engineered back to the underlying NSE Data

**B. INFORMATION PRODUCTS**

<b>PRODUCT CODE</b>	<b>PRODUCT NAME</b>	<b>DESCRIPTION</b>
HDPL	Historical daily Price lists for equity/debt data	Historical daily market reports for equity and debt data. Available in excel format
HWPL	Historical weekly Price lists for equity/debt data	Historical weekly market reports for equity and debt data. Available in excel format
HMEV	Historical monthly trading equity volumes	Historical trading volumes per month in excel format
HMED	Historical monthly trading equity deals	Historical equity traded deals per month in excel format
HMET	Historical monthly trading equity turnovers	Historical equity traded turnover per month in excel format
HMDD	Historical monthly debt traded deals	Historical debt traded volume/turnover per month in excel format
NID	NSE Indices Data	Historical daily reports on the NSE 20; NSE 25 and the NSE All Share Index (NASI) Indices. Available in excel format.
DFTD	Detailed Foreign Trading Data	Gives the following foreign trading monthly summary for all listed equities: foreign institutional and individual investors, sales and purchase side. Data available by 8th of every month in excel format.
NMTPR	NSE Members (Brokers) Trading Performance Ranking	Ranks brokers performance on equity and bond market; giving details on volume and value traded, market position.
NSEB	NSE Monthly Statistical Bulletin	A monthly statistical publication in excel format, usually out by 8th of every month and only available on monthly or annual subscription. It contains detailed monthly data/analysis on equities and debt market
HLCP	Historical Listed Company Price	Historical daily pricelist for listed companies. Available in excel format.



SOR	Share Ownership Report (Top 10)	Listed Company top ten (10) share ownership report; Global, local and Foreign Categories. Available in PDF
FTD	Foreign Trading Data	Foreign trading participation to total turnover per equity listed security expressed a percentage