nairobi securities exchange
Discover Opportunity

NSE MARKET DATA - PRICE LIST

EFFECTIVE 1ST JULY 2024

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) *Net of all Taxes.*	Local (East African) Currency net of *(Kes) 16% VAT*
RTE	Real Time Listed Equity Securities Data	See schedule 2.A	1,650 USD	Kes 133,980
RTD	Real Time Listed Debt Securities Data	See schedule 2.A	1,650 USD	Kes 133,980
RTF	Real Time Listed Futures Securities Data	See schedule 2.A	(contact the exchange)	(contact the exchange)
RTYC	Real-Time Yield Curve Data	See schedule 2.A	1,950 USD	Kes 133,980
DTE	Delayed Time Listed EquitySecurities Data	See schedule 2.A	1,450 USD	Kes 75,000
DTD	Delayed Time Listed Debt Securities Data	See schedule 2.A	1,450 USD	Kes 75,000
DTF	Delayed Time Listed Futures Securities Data	See schedule 2.A	(contact the exchange)	(contact the exchange)
RDCA	Reference Data Corporate Actions	See schedule 2.A	1,250 USD	Kes 50,000

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FLF	FIX Log File	ALL day's trading activity (equity/debt) in electronic format- Available After Market Close	870 USD	Kes 58,000
NLT	NSE Live Ticker on company website	Fifteen (15) minutes delayed live equity price data displayed on subscriber's website	435 USD	Kes 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 USD	

				Kes 30,000
IR	Investor Relations-ListedCompany	See schedule 2.A		Kes 50,000
RTI-NASI	Real Time NSE All Share Index	See schedule 2.A	834 USD	Kes. 45,000
DTI-NASI	Delayed Time NSE All Share Index	See schedule 2.A	750 USD	Kes. 40,000
DTI-NSE 25	Real Time NSE 25 Index	See schedule 2.A	1,250 USD	Kes. 55,000
DTI-NSE 25	Delayed Time NSE 25 Index	See schedule 2.A	1,050 USD	Kes, 50,000
RTI-NSE 20	Real Time NSE 20 Index	See schedule 2.A	1,250 USD	Kes. 55,000
DTI-NSE 20	Delayed Time NSE 20 Index	See schedule 2.A	1,050 USD	Kes, 50,000
All the Indices	Real Time NASI/NSE 20/NSE25	See schedule 2.A	2,500 USD	Kes. 100,000
All the Indices	Delayed NASI/NSE 20/NSE25	See schedule 2.A	1,950 USD	Kes. 75,000
END OF DAY DATA CATEGORY (Annual Rate)				
EDED	End of Day Listed EquitySecurities Data	See schedule 2.A	12,500 USD	Kes 150,000

EDDD	End of Day Listed DebtSecurities Data	See schedule 2.A	12,500 USD	Kes 150,000
EDFD	End of Day Listed FuturesSecurities	See schedule 2.A	(contact the exchange)	Kes 69,600
EDIYYCD	End of day Implied Yields & Yield Curve Data	See schedule 2.A		Kes. 165,000
END OF WEEK DATA CATEGORY (Annual Rate)				
WES	Weekly Equity Statistics	See schedule 2.A	1,500 USD	Kes 69,600
WBS	Weekly Bond Statistics	See schedule 2.A	1,500USD	Kes 69,600
WFS	Weekly Futures Statistics	See schedule 2.A	1,000 USD	Kes 69,600
END OF MONTH DATA CATEGORY (Annual Rate)				
DFTD	Detailed Foreign Trading Data	See schedule 2.B	6,960 USD	Kes 139,200
NMTPR	NSE Members (Brokers) TradingPerformance Ranking	See schedule 2.B	6,960 USD	Kes 139,200
NSEB	NSE Monthly Statistical Bulleting	See schedule 2.B	6,960 USD	Kes 139,200

SOR	Share Ownership Report (Top 10)	See schedule 2.B	24 USD (per month)	Kes 2,000 (per Month)
NSE DATA DERIVED DATA USAGE CATEGORY (Annual Rate)				
DDU-IC	Derived Data Usage- Index Computation	See schedule 2.A	20,000 USD	Kes 1,560,000
DDU-ND	Derived Data Usage-Non-Display	See schedule 2.A	20,000 USD	Kes 1,560,000
DDU-NOW	Derived Data Usage-New Original Works	See schedule 2.A	20,000 USD	Kes 1,560,000
HISTORICAL NSE DATA CATEGORY				
HDPL-equity	Historical daily Pricelists for equity data	See schedule 2.B	9 USD Per days price list	Kes 350-Per days price list
HDPL – bond	Historical daily Price for debt data	See schedule 2.B	9 USD Per days price list	Kes 350-Per days price list
HDPL-Derivatives	Historical daily Price for derivatives	See schedule 2.B	9 USD Per days price list	Kes 350-Per days price list
HIYC	Historical Implied Yield and Yield Curve	See schedule 2.B	24 USD - Per price list	Kes 1,340-Per price list
HWPL-equity	Historical weekly Pricelists forequity data	See schedule 2.B	24 USD - Per price list	Kes 1,340-Per price list
HWPL – bond	Historical weekly Price for debtdata	See schedule 2.B	24 USD - Per price list	Kes 1,340-Per price list
HWPL-Derivatives	Historical weekly Price for derivatives	See schedule 2.B	24 USD - Per price list	Kes 1,340-Per price list
HMEV	Historical monthly trading equity volumes	See schedule 2.B	24 USD - p.a.	Kes 1,160 p.a.
HMED	Historical monthly trading equity deals	See schedule 2.B	24 USD - p.a.	Kes 1,160 p.a.

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

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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
DTE	Delayed Time Listed Equity SecuritiesData	Same as Real-Time with 15 minutes delay.
RTD	Real Time Listed Debt Securities Data	Live debt market data- full market depth
DTD	Delayed Time Listed Debt SecuritiesData	Same as Real-Time with 15 minutes delay.
RTF	Real Time Listed FuturesSecurities	Live Futures Market data- full Market depth
DTF	Delayed Listed Futures Securities	Same as Real-Time with 15 minutes delay.
RTYC	Real-Time Yield Curve Data	Yield Curve Data feed in Real Time for fixed income instruments provides information about the yields of bonds or other fixed-income securities across different maturities. Data is available in real-time via direct feed from the NSE.
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
EDIYYCD	End of day Implied Yields & Yield Curve Data	Listed Implied Yields debt data and Yield Curve, which is published no sooner than ninety (120) minutes after the close of trad. Available in excel format, API and includes. It includes clean, dirty and accrued bond prices.
RDCA	Reference Data Corporate Actions	Reference Data for NSE listed equities, data includes events such as dividends, stock splits, reverse splits, M&A, rights issues and other equity corporate events.
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
DNIR-NASI DNIR-N20 DNIR-N25	Delayed NSE All Share Index Re-distribution Delayed NSE 20 Share Index Re-distribution Delayed NSE 25 Share Index Re-distribution	Redistribution of the NSE Indices, delayed Fifteen (15) Minutes minimum 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
RTI-NASI	Real Time Index NSE All Share Index Data	Live data comprising of: Index level data (Name of Index, Index ISIN, Number of constituents, Ticker of each constituent, ISIN of each constituent, symbol of each constituent.) Constituent level data (Ticker symbol of each constituent, ISIN of each constituent, total issued shares, total market capitalization, Updates on constituent changes – additions, substitutions and deletions, Share level changes; additional shares)
RTI-N20	Real Time Index NSE 20 Share Index Data	Live data comprising of: Index level data (Name of Index, Index ISIN, Number of constituents, Ticker of each constituent, ISIN of each constituent, symbol of each constituent.) Constituent level data (Ticker symbol of each constituent, ISIN of each constituent, Updates on constituent changes – additions, substitutions and deletions, Share level changes; additional shares)

RTI-N25	Real Time Index NSE 25 Share Index Data	Live data comprising of: Index level data (Name of Index, Index ISIN, Number of constituents, Ticker of each constituent, ISIN of each constituent, symbol of each constituent.) Constituent level data (Ticker symbol of each constituent, ISIN of each constituent, total issued shares, total market capitalization, Updates on constituent changes – additions, substitutions and deletions, Share level changes; additional shares)

B. INFORMATION PRODUCTS

PRODUCT CODE	PRODUCT NAME	DESCRIPTION
HDPL	Historical daily Price lists for equity/debt/derivatives data	Historical daily market reports for equity and debt data. Available in excel format
HIYC	Historical Implied Yield and Yield Curve	Historical Implied Yield and Yield Curve report. Available in excel format at the end of day in excel.
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.
LCFR	Listed Company Annual Financial Results in Excel	Historical Annual Report per Listed Company Financial Results on Income Statement, Balance Sheet and Cashflows. 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