Creating a Network Security Group (NSG) rule at the subnet level in Azure involves several steps. Here's a detailed guide to help you through the process using the Azure portal.

**Step-by-Step Guide**

**Step 1: Log in to Azure Portal**

1. Go to the [Azure portal](https://portal.azure.com/).
2. Log in with your Azure account credentials.

**Step 2: Create or Select an Existing Network Security Group (NSG)**

1. In the left-hand navigation pane, select **Network security groups**.
2. Click **+ Create** if you don't have an existing NSG, or select an existing one.
3. If creating a new NSG:
   * Select your **Subscription** and **Resource group**.
   * Enter the **Name** for the NSG.
   * Select the **Region**.
   * Click **Review + create**, then **Create**.

**Step 3: Create NSG Rules**

1. In the **Network security groups** section, select the NSG you created or want to modify.
2. In the left-hand menu, under **Settings**, select **Inbound security rules** or **Outbound security rules**, depending on the direction of the traffic you want to control.
3. Click **+ Add**.
4. Enter the details for the new rule:
   * **Source**: Set to Any, IP Addresses, or Service Tag as required.
   * **Source port ranges**: Specify the port ranges or set to \* for all.
   * **Destination**: Set to Any, IP Addresses, or Service Tag as required.
   * **Destination port ranges**: Specify the port ranges or set to \* for all.
   * **Protocol**: Choose Any, TCP, or UDP.
   * **Action**: Choose Allow or Deny.
   * **Priority**: Enter a priority number (lower numbers have higher priority).
   * **Name**: Enter a name for the rule.
   * **Description**: Optionally, add a description.
5. Click **Add**.

**Step 4: Associate NSG with a Subnet**

1. In the **Network security groups** section, select the NSG you want to associate with a subnet.
2. In the left-hand menu, under **Settings**, select **Subnets**.
3. Click **+ Associate**.
4. Select the **Virtual network** and **Subnet** you want to associate with this NSG.
5. Click **OK**.

**Step 5: Verify the NSG Rules**

1. Navigate to the **Virtual networks** section in the left-hand navigation pane.
2. Select the virtual network and subnet to which you have associated the NSG.
3. Verify the NSG is associated correctly by checking the **Subnets** section of the virtual network.

By following these steps, you can create and apply NSG rules at the subnet level, effectively controlling the inbound and outbound traffic for all resources within that subnet. This helps in enhancing the security and management of your network resources in Azure.