PRESS RELEASE

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Display of Historical Daily VWAP of last 1281 Days and Intraday Price Graph for Electricity Futures Contracts on NSE Website

The National Stock Exchange (NSE) is pleased to announce two new enhanced features for our electricity monthly future product. This are now live on our NSE Website for power market enthusiasts and active participants in the Electricity Futures Monthly (ELECMBL) contracts under the Commodity Derivatives Segment. These features further our commitment to transparency, data accessibility, and informed trading decisions in India's evolving electricity derivatives market.

These enhancements are now accessible at the following coordinates:

1. Historical Daily VWAP Display for Electricity Futures

Market participants can now view Historical Daily Volume Weighted Average Price (VWAP) for Electricity Futures contracts, enriching the existing "Historical Monthly DDR" section on the NSE website with additional data. This feature provides granular daily price insights, calculated using data collected by NSE. The feature provides:

- Daily VWAP values representing cleared volumes in the Day Ahead Market (DAM) across Green, Conventional, and High Price segments.
- Year and Month filters for easy navigation of daily data.
- Enhanced transparency and decision-making support for trading, hedging, research, and regulatory analysis.

This feature ensures seamless access to daily price benchmarks, reinforcing NSE's commitment to evidence-based decision-making and market clarity.

Link to access: https://www.nseindia.com/historical/historical-reports-historical-monthly-ddr-electricity-futures

2. Intraday Price Graph on Get Quote Page of ELECMBL Contract

To enrich real-time market visibility, NSE has integrated an Intraday Price Graph for all the ELECMBL contracts trading at the present moment. The enhancement facilitates:

- Real-time plotting of trade prices and volumes with interactive tooltips, zoom, and pan capabilities.
- Responsive design across desktop and mobile devices.
- Auto-refresh logic for real-time updates and interactive visualization tools.

This feature empowers market participants with comprehensive price visibility, enhancing transparency and supporting faster, more informed trading decisions.

Link to access: https://www.nseindia.com/commodity-getquote?symbol=ELECMBL

With these rollouts, NSE continues to build on the integrated information tools introduced earlier:

- Grid demand forecasts (by Grid-India)
- Source-wise generation mix
- Real-time interregional transmission flows
- TRAS (Tertiary Reserves) projections
- Weather-driven demand-supply sensitivities
- Short-term market transaction summaries
- Historical Monthly DDR for electricity futures
- VWAP Calculator for Monthly Electricity Futures Contract
- The Daily DAM Market Statistics in the "i" pop-up under the Get Quote Pages of Monthly Electricity Futures Contracts

Link: https://www.nseindia.com/products-services/electricity-futures

These integrated tools reinforce NSE's commitment to deepening price transparency and supporting evidence-based decision-making for power market participants, further strengthening India's electricity derivatives ecosystem.

About National Stock Exchange of India Limited (NSE):

National Stock Exchange of India (NSE) was the first exchange in India to implement electronic or screen-based trading. It began operations in 1994 and is ranked as the largest stock exchange in India in terms of total and average daily turnover for equity shares every year since 1995, based on SEBI data. NSE has a fully integrated business model comprising exchange listings, trading services, clearing and settlement services, indices, market data feeds, technology solutions and financial education offerings. NSE also oversees compliance by trading, clearing members and listed companies with the rules and regulations of SEBI and the exchange. NSE is a pioneer in technology and ensures the reliability and performance of its systems through a culture of innovation and investment in technology. NSE is the world's largest derivatives exchange by trading volume (contracts) as per the statistics maintained by Futures Industry Association (FIA) for calendar year 2024. NSE is ranked 2nd in the world in equity segment by number of trades (electronic order book) in 2024, as per the statistics maintained by World Federation of Exchanges (WFE).

For more information, please visit: www.nseindia.com
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