

## PRESS RELEASE

Mumbai, 18 August 2025

### **Launch of Spot Volume Weighted Average Price (VWAP) Calculator and inclusion of Daily Day Ahead Market (DAM) Statistics in Get Quote Page of Monthly Electricity Future Contracts in “i” Pop-up**

The National Stock Exchange (NSE) is pleased to announce two further enhancements now live on our NSE Website for participants in the Electricity Futures (ELECMBL) contract under the Commodity Derivatives Segment. These new features extend our commitment to market transparency and informed trading decisions. These enhancements will be accessible on the appended below coordinates:

#### **1. Spot Volume Weighted Average Price (VWAP) Calculator for Monthly Electricity Futures Contract**

Market participants can now access a dedicated Spot VWAP Calculator to understand in detail how the Volume Weighted Average Price (VWAP) received from PXIL is calculated.

This interactive tool clearly explains the methodology, reiterating that the Volume Weighted Average Spot Price of NSE comprises the Market Clearing Volume and Prices of all three power exchanges –Indian Energy Exchange (IEX), Power Exchange India Limited (PXIL), and Hindustan Power Exchange (HPX)—and all three DAM segments (Green, Conventional, and High Price).

The calculator provides:

- Block-wise VWAP Computation by entering user inputs in required field within the designated limits
- Block-wise VWAP and Daily VWAP values as a output
- System generated breakup of values for each specific time block ( T01 to T96)
- Transparent linkage to how the daily Spot Price is assessed

Link: <https://www.nseindia.com/vwap-calculator>

## 2. Daily Day Ahead Market (DAM) Statistics in Get Quote Page of Monthly Electricity Future Contracts in “i” Pop-up

The Daily DAM Market Statistics in the “i” pop-up under the Get Quote Pages of Monthly Electricity Future Contracts is now accessible to the participants to get detailed insights into the spot market. The section will now also include Daily Market Clearing Total Volume of all three segments of DAM (Green, Conventional, and High Price), Daily VWAP, Moving Average of Daily DDR (MAVG-DDR), and respective DDR of same months for Previous three years.

This enhancement ensures that participants can now have access to important price statistics at tracing page itself without navigating away from their live market view, facilitating faster and more informed decisions.

[Link: https://www.nseindia.com/commodity-getquote?symbol=ELECMBL](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

[Link: https://www.nseindia.com/products-services/electricity-futures](https://www.nseindia.com/products-services/electricity-futures)

With the launch of these integrated tools, NSE continues to deepen price transparency and support evidence-based decision-making for power market participants, enhancing 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](http://www.nseindia.com)

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