Risk Price Parameters

Risk Management

(Valid from: 19/03/25)

NORD POOL

Risk Price Parameters

The Risk Price Parameters listed below are calculated using models based on daily Day Ahead market prices over the last 12 months. They may be revised by Nord Pool at any time.

Classic Trading Model:
Risk Price Parameters are used when calculating daily collateral requirements. Please refer to the Classic Trading Model documentation on our Clearing page for more information

SmartCap Trading Model:
Risk Price Parameters are used in certain instances to estimate open order exposures. Please refer to the SmartCap Trading Model documentation on our Clearing page for more information.

Negative Risk Prices are only applicable under SmartCap Trading Model.

Delivery Country	Currency	Risk Price	Negative Risk Price (Only applicable under SmartCap Trading)
AT	EUR	261	-5
BE	EUR	197	-5
CZ	EUR	252	-5
DE	EUR	252	-5
DK1	EUR	238	-5
DK2	EUR	244	-5
EE	EUR	231	-5
ES	EUR	177	-5
FI	EUR	201	-5
FR	EUR	177	-5
IT	EUR	177	-5
LT	EUR	225	-5
LV	EUR	224	-5
NE	EUR	245	-5
NO1	EUR	214	-5
NO2	EUR	228	-5
NO3	EUR	140	-5
NO4	EUR	116	-5
NO5	EUR	158	-5
PL	EUR	186	-5
SE1	EUR	105	-5
SE2	EUR	104	-5
SE3	EUR	188	-5
SE4	EUR	216	-5
SK	EUR	186	-5
SL	EUR	261	-5
UK	GBP	207	-5