Risk Price Parameters

Risk Management

(Valid from: 25/02/2026)

Risk Price Parameters

The Risk Price Parameters listed below are calculated using models based on historical daily Day Ahead market prices. 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.

<u>Negative Risk Prices are only applicable under SmartCap Trading Model and are all in EUR.</u>

Delivery Country	Currency	Risk Price	Negative Risk Price (EUR) (Only applicable under SmartCap Trading)
AT	EUR	221	-5
BE	EUR	186	-5
CZ	EUR	167	-5
DE	EUR	167	-5
DK1	EUR	200	-5
DK2	EUR	209	-5
EE	EUR	259	-5
ES	EUR	170	-5
FI	EUR	229	-5
FR	EUR	170	-5
IT	EUR	170	-5
LT	EUR	270	-5
LV	EUR	269	-5
NE	EUR	184	-5
NO1	EUR	170	-5
NO2	EUR	169	-5
NO3	EUR	151	-5
NO4	EUR	128	-5
NO5	EUR	146	-5
PL	EUR	204	-5
SE1	EUR	153	-5
SE2	EUR	152	-5
SE3	EUR	173	-5
SE4	EUR	200	-5
SK	EUR	204	-5
SL	EUR	221	-5
UK	GBP	154	-5