Risk Price Parameters

Risk Management

(Valid from: 03/09/25)

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.

<u>Negative Risk Prices are only applicable under SmartCap Trading Model.</u>

Delivery Country	Currency	Risk Price	Negative Risk Price (Only applicable under SmartCap Trading)
AT	EUR	231	-5
BE	EUR	212	-5
CZ	EUR	217	-5
DE	EUR	217	-5
DK1	EUR	224	-5
DK2	EUR	236	-5
EE	EUR	240	-5
ES	EUR	177	-5
FI	EUR	206	-5
FR	EUR	177	-5
IT	EUR	177	-5
LT	EUR	258	-5
LV	EUR	254	-5
NE	EUR	210	-5
NO1	EUR	214	-5
NO2	EUR	226	-5
NO3	EUR	161	-5
NO4	EUR	62	-5
NO5	EUR	153	-5
PL	EUR	190	-5
SE1	EUR	123	-5
SE2	EUR	122	-5
SE3	EUR	186	-5
SE4	EUR	236	-5
SK	EUR	190	-5
SL	EUR	231	-5
UK	GBP	167	-5