Risk Parameters

Risk Management

(Valid from: 14th December 2021)

NORD
POOL

Risk Parameters

Please note that the values listed below are estimated based on historic values and are set according to current market conditions. However, this may be changed by Nord Pool at any time.

Trading Country	Risk Price	Day Factor
Austria	€ 333	1*
Belgium	€ 319	1*
Denmark	€ 312	1*
Estonia	€ 296	1*
Finland	€ 233	1*
France	€ 340	1*
Germany	€ 332	1*
Latvia	€ 293	1*
Lithuania	€ 298	1*
Netherlands	€ 303	1*
Norway	€ 253	1*
Poland	€ 217	1*
Sweden	€ 257	1*
UK	£ 399	1*

* The Day Factor parameter used in the Nord Pool margin model for collateral calls will be temporarily increased from 1 to 3 in the UK and from 1 to 2 for all other markets. The Day Factor change is being made to reflect geographical differences during the Christmas period, when banks are closed on public holidays.

The adjustment will be implemented, and the new requirements visible, in the clearing and settlement system (CASS) on Tuesday 14th December. Members should arrange to have sufficient increases in collateral in place as soon as possible and by no later than the absolute deadline of 11:00 AM CET Friday 17th December 2021. We remind members of our recommendation to provide sufficient headroom in the collateral provided, in case their collateral requirement increases over this period.