

Nodal Exchange, LLC Rulebook Appendix C: Reporting Levels, Accountability Levels and Position Limits**

Physical Commodity Code	Contract Name	Reporting Level***	Spot Month Position Limit (lots)	Single Month Accountability Level (lots)	All Month Accountability Level (lots)	Aggregation Group*
AAA	ISONE..H.INTERNAL_HUB_month_on_dap	25	6834	6834	82008	2
AAB	ISONE..H.INTERNAL_HUB_month_off_dap	25	5695	5695	68340	1
AAO	ISONE..Z.CONNECTICUT_month_on_dap	25	1034	1034	12408	4
AAP	ISONE..Z.CONNECTICUT_month_off_dap	25	800	800	9600	3
AAQ	ISONE..Z.MAINE_month_on_dap	25	386	386	4632	6
AAR	ISONE..Z.MAINE_month_off_dap	25	316	316	3792	5
AAS	ISONE..Z.NEMASSBOST_month_on_dap	25	838	838	10056	8
AAT	ISONE..Z.NEMASSBOST_month_off_dap	25	656	656	7872	7
AAU	ISONE..Z.NEWHAMPSHIRE_month_on_dap	25	532	532	6384	10
AAV	ISONE..Z.NEWHAMPSHIRE_month_off_dap	25	410	410	4920	9
AAW	ISONE..Z.RHODEISLAND_month_on_dap	25	346	346	4152	12
AAX	ISONE..Z.RHODEISLAND_month_off_dap	25	268	268	3216	11
AAZ	ISONE..Z.SEMASS_month_on_dap	25	492	492	5904	14
ABA	ISONE..Z.SEMASS_month_off_dap	25	382	382	4584	13
ABA	ISONE..Z.VERMONT_month_on_dap	25	185	185	2220	16
ABB	ISONE..Z.VERMONT_month_off_dap	25	150	150	1800	15
ABC	ISONE..Z.WCMASS_month_on_dap	25	574	574	6888	18
ABD	ISONE..Z.WCMASS_month_off_dap	25	447	447	5364	17
ANY	MISO.PJMC_month_on_dap	25	1554	1554	18648	286
ANZ	MISO.PJMC_month_off_dap	25	1554	1554	18648	290
AOA	MISO.ALTE.ALTE_month_on_dap	25	499	499	5988	283
AOB	MISO.ALTE.ALTE_month_off_dap	25	412	412	4944	287
APU	MISO.DECO.WPSZ_month_on_dap	25	1923	1923	23076	72
APV	MISO.DECO.WPSZ_month_off_dap	25	1587	1587	19050	71
ATW	MISO.AMIL.BGS6_month_on_dap	25	1666	1666	19992	31
ATX	MISO.AMIL.BGS6_month_off_dap	25	1375	1375	16500	30
AUE	MISO.AMIL.AEM.RPGI_month_on_dap	25	1666	1666	19992	31
AUF	MISO.AMIL.AEM.RPGI_month_off_dap	25	1375	1375	16500	30
AUI	MISO.AMIL.AMILSES_month_on_dap	25	1666	1666	19992	31
AUJ	MISO.AMIL.AMILSES_month_off_dap	25	1375	1375	16500	30
AYU	MISO.RTO.AMMO.UE_month_on_dap	25	1443	1443	17316	35
AYV	MISO.RTO.AMMO.UE_month_off_dap	25	1191	1191	14292	34
BDY	MISO.RTO.CIN.PSI_month_on_dap	25	1211	1211	14532	57
BDZ	MISO.RTO.CIN.PSI_month_off_dap	25	1000	1000	12000	56
BF1	MISO.INDIANA.HUB_month_on_dap	25	1924	1924	23088	122
BFJ	MISO.INDIANA.HUB_month_off_dap	25	1680	1680	20160	121
BJS	MISO.CWLD.CWLD_month_on_dap	25	47	47	564	
BJT	MISO.CWLD.CWLD_month_off_dap	25	39	39	468	
BSS	MISO.CONS.WPSE_month_on_dap	25	1611	1611	19332	61
BST	MISO.CONS.WPSE_month_off_dap	25	1330	1330	15960	60
BSW	MISO.GRE.HUC_month_on_dap	25	484	484	5808	240
BSX	MISO.GRE.HUC_month_off_dap	25	399	399	4788	239
BVC	MISO.ILLINOIS.HUB_month_on_dap	25	1308	1308	15696	116
BVD	MISO.ILLINOIS.HUB_month_off_dap	25	1142	1142	13704	115
BWA	MISO.KCPL_month_on_dap	25	41	41	492	
BWB	MISO.KCPL_month_off_dap	25	41	41	492	
BXC	MISO.RTO.MDU.MDU_month_on_dap	25	100	100	1200	147
BXD	MISO.RTO.MDU.MDU_month_off_dap	25	83	83	996	146
BXW	MISO.MICHIGAN.HUB_month_on_dap	25	4905	4905	58860	157
BXX	MISO.MICHIGAN.HUB_month_off_dap	25	4284	4284	51408	156
BYA	MISO.MINN.HUB_month_on_dap	25	2910	2910	34920	161
BYB	MISO.MINN.HUB_month_off_dap	25	2542	2542	30504	160
BZY	MISO.AMIL.WPSE.OLIN_month_on_dap	25	1666	1666	19992	31
BZZ	MISO.AMIL.WPSE.OLIN_month_off_dap	25	1375	1375	16500	30
CEW	MISO.NSP.NCPLOAD_month_on_dap	25	1594	1594	19128	177
CEX	MISO.NSP.NCPLOAD_month_off_dap	25	1316	1316	15792	176
CFA	MISO.NSP.NSP_month_on_dap	25	1594	1594	19128	177
CFB	MISO.NSP.NSP_month_off_dap	25	1316	1316	15792	176
CFY	MISO.NSP.SMP.S3_month_on_dap	25	225	225	2700	
CFZ	MISO.NSP.SMP.S3_month_off_dap	25	225	225	2700	
CHO	MISO.ONT_month_on_dap	25	470	470	5640	285
CHP	MISO.ONT_month_off_dap	25	470	470	5640	289

Physical Commodity Code	Contract Name	Reporting Level****	Spot Month Position Limit (lots)	Single Month Accountability Level (lots)	All Month Accountability Level (lots)	Aggregation Group*
GHB	PJM.CHESWICK24 KVUNIT1_month_off_dac	25	159	159	1908	
GHC	PJM.CONOWING13 KVGEN1_month_on_dac	25	127	127	1524	
GHD	PJM.CONOWING13 KVGEN1_month_off_dac	25	127	127	1524	
GHE	PJM.COOK26 KVCK1_month_on_dac	25	571	571	6852	63
GHF	PJM.COOK26 KVCK1_month_off_dac	25	571	571	6852	62
GHG	PJM.COOK26 KVCK2_month_on_dac	25	571	571	6852	63
GHH	PJM.COOK26 KVCK2_month_off_dac	25	571	571	6852	62
GHI	PJM.DPL NORTH_month_on_dac	25	252	252	3024	88
GHJ	PJM.DPL NORTH_month_off_dac	25	216	216	2592	87
GHK	PJM.DRESDEN18 KVSTM1_month_on_dac	25	145	145	1740	
GHL	PJM.DRESDEN18 KVSTM1_month_off_dac	25	145	145	1740	
GHO	PJM.FE OHIO_month_on_dac	25	2005	2005	24060	43
GHP	PJM.FE OHIO_month_off_dac	25	1614	1614	19368	42
GHQ	PJM.FOWLER34.5 KVFWR1AWF_month_on_dac	25	150	150	1800	
GHR	PJM.FOWLER34.5 KVFWR1AWF_month_off_dac	25	150	150	1800	
GHS	PJM.IMO_month_on_dac	25	438	438	5256	118
GHT	PJM.IMO_month_off_dac	25	438	438	5256	117
GHU	PJM.KAMMER215.5 KVKM1_month_on_dac	25	178	178	2136	
GHV	PJM.KAMMER215.5 KVKM1_month_off_dac	25	178	178	2136	
GHW	PJM.KAMMER226 KVML1_month_on_dac	25	178	178	2136	128
GHX	PJM.KAMMER226 KVML1_month_off_dac	25	178	178	2136	127
GHY	PJM.KAMMER226 KVML2_month_on_dac	25	178	178	2136	128
GHZ	PJM.KAMMER226 KVML2_month_off_dac	25	178	178	2136	127
GIA	PJM.MARTINSC24 KVUNIT03_month_on_dac	25	449	449	5388	
GIB	PJM.MARTINSC24 KVUNIT03_month_off_dac	25	449	449	5388	
GIC	PJM.MISO_month_on_dac	25	1708	1708	20496	279
GID	PJM.MISO_month_off_dac	25	1708	1708	20496	280
GIE	PJM.MON POWER_month_on_dac	25	343	343	4116	
GIF	PJM.MON POWER_month_off_dac	25	282	282	3384	
GIG	PJM.MONTOUR24 KVUNIT02_month_on_dac	25	410	410	4920	163
GIH	PJM.MONTOUR24 KVUNIT02_month_off_dac	25	410	410	4920	162
GII	PJM.MTSTORM422 KVG3_month_on_dac	25	420	420	5040	165
GIJ	PJM.MTSTORM422 KVG3_month_off_dac	25	420	420	5040	164
GIK	PJM.NIPSCO_month_on_dac	25	432	432	5184	
GIL	PJM.NIPSCO_month_off_dac	25	432	432	5184	
GIM	PJM.NORTHWEST_month_on_dac	25	31	31	372	
GIN	PJM.NORTHWEST_month_off_dac	25	31	31	372	
GIO	PJM.NYIS_month_on_dac	25	1539	1539	18468	
GIP	PJM.NYIS_month_off_dac	25	1539	1539	18468	
GIQ	PJM.OVEC (PRE-PJM)_month_on_dac	25	664	664	7968	277
GIR	PJM.OVEC (PRE-PJM)_month_off_dac	25	664	664	7968	278
GIS	PJM.PERRYMAN13 KVCT 1_month_on_dac	25	101	101	1212	
GIT	PJM.PERRYMAN13 KVCT 1_month_off_dac	25	101	101	1212	
GIU	PJM.PLEA APS26 KVGEN 1_month_on_dac	25	342	342	4104	191
GIV	PJM.PLEA APS26 KVGEN 1_month_off_dac	25	342	342	4104	190
GIW	PJM.PSEGGLOB18 KV6_month_on_dac	25	231	231	2772	318
GIX	PJM.PSEGGLOB18 KV6_month_off_dac	25	231	231	2772	319
GIY	PJM.ROCKPOR226 KVRP1_month_on_dac	25	650	650	7800	
GIZ	PJM.ROCKPOR226 KVRP1_month_off_dac	25	650	650	7800	
GJA	PJM.SALEM25 KVSALEM1_month_on_dac	25	595	595	7140	
GJB	PJM.SALEM25 KVSALEM1_month_off_dac	25	595	595	7140	
GJC	PJM.SOUTHIMP_month_on_dac	25	1377	1377	16524	207
GJD	PJM.SOUTHIMP_month_off_dac	25	1377	1377	16524	206
GJE	PJM.TANNERSC20 KVTC4_month_on_dac	25	275	275	3300	
GJF	PJM.TANNERSC20 KVTC4_month_off_dac	25	275	275	3300	
GJG	PJM.TIDD_AEP24 KVCD1_month_on_dac	25	470	470	5640	221
GJH	PJM.TIDD_AEP24 KVCD1_month_off_dac	25	470	470	5640	220
GJI	PJM.TIDD_AEP24 KVCD2_month_on_dac	25	470	470	5640	221
GJJ	PJM.TIDD_AEP24 KVCD2_month_off_dac	25	470	470	5640	220
GJK	PJM.WAGNER13 KVGEN 01_month_on_dac	25	265	265	3180	
GJL	PJM.WAGNER13 KVGEN 01_month_off_dac	25	265	265	3180	
GJM	PJM.IRONWOOD16 KVCT-1_month_on_dac	25	194	194	2328	
GJN	PJM.IRONWOOD16 KVCT-1_month_off_dac	25	194	194	2328	
GJO	PJM.LIMERICK20 KVUNIT02_month_on_dac	25	569	569	6828	132
GJP	PJM.LIMERICK20 KVUNIT02_month_off_dac	25	569	569	6828	131
GJQ	PJM.OYSTERCR24 KVUNIT01_month_on_dac	25	138	138	1656	

Physical Commodity Code	Contract Name	Reporting Level***	Spot Month Position Limit (lots)	Single Month Accountability Level (lots)	All Month Accountability Level (lots)	Aggregation Group*
WSD	CCA Specific V20 Future	25	4500	4500	4500	
WSE	CCA Specific V21 Future	25	4500	4500	4500	

* In addition to the individual position limit of each contract, Nodal Exchange has a separate algorithm to check the combined position limit of contracts within the same aggregation group.
** For Options expiring during, or at the close of, the Underlying Contract's delivery period, the combined Underlying Contract and futures-equivalent Options position will be subject to the position limit established for the Underlying Contract.
*** Reporting Level for Option is 25.