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*	CFTC Referenced Contract
AAAD	ISONE..H.INTERNAL_HUB_daily_on_dap	25	7143	7143	442866	2	0
AABD	ISONE..H.INTERNAL_HUB_daily_off_dap	25	5902	5902	365924	1	0
BFID	MISO.INDIANA.HUB_daily_on_dap	25	2083	2083	129146	122	0
BFJD	MISO.INDIANA.HUB_daily_off_dap	25	1833	1833	113646	121	0
CXOD	NYISO.HUD VL_daily_on_dap	25	3398	3398	210676	114	0
CXPD	NYISO.HUD VL_daily_off_dap	25	3368	3368	208816	113	0
CZSD	NYISO.N.Y.C._daily_on_dap	25	1905	1905	118110	169	0
DEUD	NYISO.WEST_daily_on_dap	25	3810	3810	236220	231	0
DEVD	NYISO.WEST_daily_off_dap	25	1819	1819	112778	230	0
DLWD	PJM.AEP-DAYTON HUB_daily_on_dap	25	7031	7031	435922	26	0
DLXD	PJM.AEP-DAYTON HUB_daily_off_dap	25	6535	6535	405170	25	0
ERMD	PJM.N ILLINOIS HUB_daily_on_dap	25	5952	5952	369024	167	0
ERND	PJM.N ILLINOIS HUB_daily_off_dap	25	5196	5196	322152	166	0
EUYD	PJM.PECO_daily_on_dap	25	2318	2318	143716	185	0
EUZD	PJM.PECO_daily_off_dap	25	1954	1954	121148	184	0
EWUD	PJM.PPL_daily_on_dap	25	2193	2193	135966	193	0
EWVD	PJM.PPL_daily_off_dap	25	1859	1859	115258	192	0
EXED	PJM.PSEG_daily_on_dap	25	1548	1548	95976	195	0
EXFD	PJM.PSEG_daily_off_dap	25	1170	1170	72540	194	0
FHKD	PJM.WESTERN HUB_daily_on_dap	25	10231	10231	634322	233	0
FHLD	PJM.WESTERN HUB_daily_off_dap	25	9439	9439	585218	232	0
FJYD	MISO.INDIANA.HUB_daily_on_rtp	25	2083	2083	129146	124	0
FJZD	MISO.INDIANA.HUB_daily_off_rtp	25	1833	1833	113646	123	0
FKAD	PJM.AEP-DAYTON HUB_daily_on_rtp	25	7031	7031	435922	448	0
FKBD	PJM.AEP-DAYTON HUB_daily_off_rtp	25	6535	6535	405170	27	0
FKCD	PJM.N ILLINOIS HUB_daily_on_rtp	25	5952	5952	369024	449	0
FKDD	PJM.N ILLINOIS HUB_daily_off_rtp	25	5196	5196	322152	317	0
FKED	PJM.WESTERN HUB_daily_on_rtp	25	10231	10231	634322	390	0
FKFD	PJM.WESTERN HUB_daily_off_rtp	25	9439	9439	585218	234	0
FOID	ERCOT.HB_HOUSTON_daily_on_rtp	25	5318	5318	329716	394	0
FOKD	ERCOT.HB_NORTH_daily_on_rtp	25	7252	7252	449624	393	0
FOLD	ERCOT.HB_NORTH_daily_off_rtp	25	7208	7208	446896	108	0
FOMD	ERCOT.HB_SOUTH_daily_on_rtp	25	2895	2895	179490	392	0
FOOD	ERCOT.HB_WEST_daily_on_rtp	25	2569	2569	159278	391	0
FQUD	CAISO.TH_NP15_GEN-APND_daily_on_dap	25	4762	4762	295244	215	0
FQVD	CAISO.TH_NP15_GEN-APND_daily_off_dap	25	4688	4688	290656	214	0
FQWD	CAISO.TH_SP15_GEN-APND_daily_on_dap	25	7491	7491	464442	217	0
FQXD	CAISO.TH_SP15_GEN-APND_daily_off_dap	25	7422	7422	460164	216	0
FVED	ERCOT.HB_NORTH_daily_on_dap	25	7252	7252	449624	414	0
FVFD	ERCOT.HB_NORTH_daily_off_dap	25	7208	7208	446896	107	0
LKWD	SPP.SPPNORTH_HUB_daily_on_dap	25	2040	2040	126480	513	0
LLAD	SPP.SPPSOUTH_HUB_daily_on_dap	25	15740	15740	975880	427	0
LLBD	SPP.SPPSOUTH_HUB_daily_on_rtp	25	15740	15740	975880	514	0
LLCD	SPP.SPPSOUTH_HUB_daily_off_dap	25	15740	15740	975880	428	0
LMQD	NWPP.MID-COLUMBIA_daily_on_dap	25	2381	2381	147622	429	0
LMRD	NWPP.MID-COLUMBIA_daily_off_dap	25	2109	2109	130758	430	0

* 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.

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