

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
MBJ	MD REC Tier 1 V26 Bankable Future	25	90000	90000	90000		0
MBK	MD REC Tier 1 V27 Bankable Future	25	90000	90000	90000		0
MBL	MD REC Tier 1 V28 Bankable Future	25	90000	90000	90000		0
MEO	MA REC Class 2 V31 Future	25	13000	13000	13000		0
MEP	MA REC Class 2 V32 Future	25	13000	13000	13000		0
MEQ	MA REC Class 2 V33 Future	25	13000	13000	13000		0
MER	MA REC Class 2 V34 Future	25	13000	13000	13000		0
MES	MA REC Class 2 V35 Future	25	13000	13000	13000		0
MGO	MA REC Class 2 WTE V31 Future	25	2100	2100	2100		0
MGP	MA REC Class 2 WTE V32 Future	25	2100	2100	2100		0
MGQ	MA REC Class 2 WTE V33 Future	25	2100	2100	2100		0
MGR	MA REC Class 2 WTE V34 Future	25	2100	2100	2100		0
MGS	MA REC Class 2 WTE V35 Future	25	2100	2100	2100		0
MHO	MD REC Tier 2 V31 Future	25	15000	15000	15000		0
MHP	MD REC Tier 2 V32 Future	25	15000	15000	15000		0
MHQ	MD REC Tier 2 V33 Future	25	15000	15000	15000		0
MHR	MD REC Tier 2 V34 Future	25	15000	15000	15000		0
MHS	MD REC Tier 2 V35 Future	25	15000	15000	15000		0
MMO	ME REC Class 1A V31 Future	25	10000	10000	10000		0
MMP	ME REC Class 1A V32 Future	25	10000	10000	10000		0
MMQ	ME REC Class 1A V33 Future	25	10000	10000	10000		0
MMR	ME REC Class 1A V34 Future	25	10000	10000	10000		0
MMS	ME REC Class 1A V35 Future	25	10000	10000	10000		0
MNO	ME REC Class 1 V31 Future	25	11000	11000	11000		0
MNP	ME REC Class 1 V32 Future	25	11000	11000	11000		0
MNQ	ME REC Class 1 V33 Future	25	11000	11000	11000		0
MNR	ME REC Class 1 V34 Future	25	11000	11000	11000		0
MNS	ME REC Class 1 V35 Future	25	11000	11000	11000		0
MQO	ME REC Class 2 V31 Future	25	14000	14000	14000		0
MQP	ME REC Class 2 V32 Future	25	14000	14000	14000		0
MQQ	ME REC Class 2 V33 Future	25	14000	14000	14000		0
MQR	ME REC Class 2 V34 Future	25	14000	14000	14000		0
MQS	ME REC Class 2 V35 Future	25	14000	14000	14000		0
NRJ	NH REC Class 1 V26 Future	25	6000	6000	6000		0
NRK	NH REC Class 1 V27 Future	25	6000	6000	6000		0
NRL	NH REC Class 1 V28 Future	25	6000	6000	6000		0
NRM	NH REC Class 1 V29 Future	25	6000	6000	6000		0
NRN	NH REC Class 1 V30 Future	25	6000	6000	6000		0
NTJ	NH REC Class 3 V26 Future	25	660	660	660		0
NTK	NH REC Class 3 V27 Future	25	660	660	660		0
NTL	NH REC Class 3 V28 Future	25	660	660	660		0
NTM	NH REC Class 3 V29 Future	25	660	660	660		0
NTN	NH REC Class 3 V30 Future	25	660	660	660		0
PBJ	PA AEC Tier 1 V26 Bankable Future	25	100000	100000	100000		0
PBK	PA AEC Tier 1 V27 Bankable Future	25	100000	100000	100000		0
PBL	PA AEC Tier 1 V28 Bankable Future	25	100000	100000	100000		0
RDK	CT REC Class 2 V27 Future	25	1700	1700	1700		0
RDL	CT REC Class 2 V28 Future	25	1700	1700	1700		0
RDM	CT REC Class 2 V29 Future	25	1700	1700	1700		0
RDN	CT REC Class 2 V30 Future	25	1700	1700	1700		0
RIJ	RI New REC V26 Future	25	9000	9000	9000		0
RIK	RI New REC V27 Future	25	9000	9000	9000		0
RIL	RI New REC V28 Future	25	9000	9000	9000		0
RIM	RI New REC V29 Future	25	9000	9000	9000		0
RIN	RI New REC V30 Future	25	9000	9000	9000		0
WAO	CA PCC 3 REC V31 Future	25	6000	6000	6000		0
WAP	CA PCC 3 REC V32 Future	25	6000	6000	6000		0
WAQ	CA PCC 3 REC V33 Future	25	6000	6000	6000		0

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* 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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