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
DPQ	PJM.BGE_month_on_dap	25	~~1061~~ 1143	~~1061~~ 1143	~~12732~~ 13716	47	0
DPR	PJM.BGE_month_off_dap	25	~~883~~ 897	~~883~~ 897	~~10596~~ 10764	46	0
DZS	PJM.DOM_month_on_dap	25	~~2997~~ 6300	~~2997~~ 6300	~~35964~~ 75600	84	0
DZT	PJM.DOM_month_off_dap	25	~~2498~~ 6300	~~2498~~ 6300	~~29976~~ 75600	83	0
EJI	PJM.JCPL_month_on_dap	25	~~763~~ 833	~~763~~ 833	~~9156~~ 9996	126	0
EJJ	PJM.JCPL_month_off_dap	25	~~596~~ 609	~~596~~ 609	~~7152~~ 7308	125	0
EVH	PJM.PEPCO_month_off_dap	25	~~821~~ 833	~~821~~ 833	~~9852~~ 9996	188	0
EVI	PJM.PEPCO DC_month_on_dap	25	~~285~~ 326	~~285~~ 326	~~3420~~ 3912	505	0
EVJ	PJM.PEPCO DC_month_off_dap	25	~~230~~ 266	~~230~~ 266	~~2760~~ 3192	503	0
EVK	PJM.PEPCO MD_month_on_dap	25	~~570~~ 560	~~570~~ 560	~~6840~~ 6720	506	0
EVL	PJM.PEPCO MD_month_off_dap	25	~~460~~ 458	~~460~~ 458	~~5520~~ 5496	504	0
EWU	PJM.PPL_month_on_dap	25	~~2193~~ 2282	~~2193~~ 2282	~~26316~~ 27384	193	0
EWUD	PJM.PPL_daily_on_dap	25	~~2193~~ 2282	~~2193~~ 2282	~~135966~~ 141484	193	0
EWV	PJM.PPL_month_off_dap	25	~~1859~~ 1929	~~1859~~ 1929	~~22308~~ 23148	192	0
EWVD	PJM.PPL_daily_off_dap	25	~~1859~~ 1929	~~1859~~ 1929	~~115258~~ 119598	192	0
EXF	PJM.PSEG_month_off_dap	25	~~1170~~ 1168	~~1170~~ 1168	~~14040~~ 14016	194	0
EXFD	PJM.PSEG_daily_off_dap	25	~~1170~~ 1168	~~1170~~ 1168	~~72540~~ 72416	194	0
FRN	PJM.PEPCO_month_off_rtp	25	~~821~~ 833	~~821~~ 833	~~9852~~ 9996		0
FRP	PJM.PSEG_month_off_rtp	25	~~1170~~ 1168	~~1170~~ 1168	~~14040~~ 14016	515	0
FRS	PJM.BGE_month_on_rtp	25	~~1061~~ 1143	~~1061~~ 1143	~~12732~~ 13716		0
FRT	PJM.BGE_month_off_rtp	25	~~883~~ 897	~~883~~ 897	~~10596~~ 10764		0
FRW	PJM.JCPL_month_on_rtp	25	~~763~~ 833	~~763~~ 833	~~9156~~ 9996	450	0
FRX	PJM.JCPL_month_off_rtp	25	~~596~~ 609	~~596~~ 609	~~7152~~ 7308	310	0
FUO	PJM.PPL_month_on_rtp	25	~~2193~~ 2282	~~2193~~ 2282	~~26316~~ 27384	451	0
FUP	PJM.PPL_month_off_rtp	25	~~1859~~ 1929	~~1859~~ 1929	~~22308~~ 23148	309	0
GDO	PJM.BGE_month_on_dac	25	~~1061~~ 1143	~~1061~~ 1143	~~12732~~ 13716	47	0
GDP	PJM.BGE_month_off_dac	25	~~883~~ 897	~~883~~ 897	~~10596~~ 10764	46	0
GEI	PJM.DOM_month_on_dac	25	~~2997~~ 6300	~~2997~~ 6300	~~35964~~ 75600	84	0
GEJ	PJM.DOM_month_off_dac	25	~~2498~~ 6300	~~2498~~ 6300	~~29976~~ 75600	83	0
GEU	PJM.JCPL_month_on_dac	25	~~763~~ 833	~~763~~ 833	~~9156~~ 9996	126	0
GEV	PJM.JCPL_month_off_dac	25	~~596~~ 609	~~596~~ 609	~~7152~~ 7308	125	0
GFX	PJM.PEPCO_month_off_dac	25	~~821~~ 833	~~821~~ 833	~~9852~~ 9996	188	0
GFY	PJM.PEPCO DC_month_on_dac	25	~~285~~ 326	~~285~~ 326	~~3420~~ 3912	505	0
GFZ	PJM.PEPCO DC_month_off_dac	25	~~230~~ 266	~~230~~ 266	~~2760~~ 3192	503	0
GGA	PJM.PEPCO MD_month_on_dac	25	~~570~~ 560	~~570~~ 560	~~6840~~ 6720	506	0
GGB	PJM.PEPCO MD_month_off_dac	25	~~460~~ 458	~~460~~ 458	~~5520~~ 5496	504	0
GGC	PJM.PEPCO SMECO_month_on_dac	25	~~163~~ 132	~~163~~ 132	~~1956~~ 1584		0
GGD	PJM.PEPCO SMECO_month_off_dac	25	~~131~~ 108	~~131~~ 108	~~1572~~ 1296		0
GGE	PJM.PPL_month_on_dac	25	~~2193~~ 2282	~~2193~~ 2282	~~26316~~ 27384	193	0
GGF	PJM.PPL_month_off_dac	25	~~1859~~ 1929	~~1859~~ 1929	~~22308~~ 23148	192	0
GGH	PJM.PSEG_month_off_dac	25	~~1170~~ 1168	~~1170~~ 1168	~~14040~~ 14016	194	0
GGO	PJM.UGI_month_on_dac	25	~~43~~ 68	~~43~~ 68	~~516~~ 816	382	0
GGP	PJM.UGI_month_off_dac	25	~~35~~ 58	~~35~~ 58	~~420~~ 696	383	0
GWY	PJM.PSEG_month_7x8_rtp	25	~~1170~~ 1168	~~1170~~ 1168	~~14040~~ 14016	515	0
LNA	PJM.PPL_month_7x8_dap	25	~~1859~~ 1929	~~1859~~ 1929	~~22308~~ 23148	192	0
LNB	PJM.PPL_month_7x8_rtp	25	~~1859~~ 1929	~~1859~~ 1929	~~22308~~ 23148	309	0
LNC	PJM.PPL_month_2x16_dap	25	~~2193~~ 2282	~~2193~~ 2282	~~26316~~ 27384	193	0
LND	PJM.PPL_month_2x16_rtp	25	~~2193~~ 2282	~~2193~~ 2282	~~26316~~ 27384	451	0
LNE	PJM.JCPL_month_7x8_dap	25	~~596~~ 609	~~596~~ 609	~~7152~~ 7308	125	0
LNF	PJM.JCPL_month_2x16_dap	25	~~763~~ 833	~~763~~ 833	~~9156~~ 9996	126	0
LNI	PJM.JCPL_month_7x8_rtp	25	~~596~~ 609	~~596~~ 609	~~7152~~ 7308	310	0
LNJ	PJM.JCPL_month_2x16_rtp	25	~~763~~ 833	~~763~~ 833	~~9156~~ 9996	450	0
SAG	PJM.BGE_month_2x16_dac	25	~~1061~~ 1143	~~1061~~ 1143	~~12732~~ 13716	47	0
SAK	PJM.DOM_month_2x16_dac	25	~~2997~~ 6300	~~2997~~ 6300	~~35964~~ 75600	84	0
SAP	PJM.JCPL_month_2x16_dac	25	~~763~~ 833	~~763~~ 833	~~9156~~ 9996	126	0
SAW	PJM.PPL_month_2x16_dac	25	~~2193~~ 2282	~~2193~~ 2282	~~26316~~ 27384	193	0
SBI	PJM.BGE_month_7x8_dac	25	~~883~~ 897	~~883~~ 897	~~10596~~ 10764	46	0
SBM	PJM.DOM_month_7x8_dac	25	~~2498~~ 6300	~~2498~~ 6300	~~29976~~ 75600	83	0

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SBR	PJM.JCPL_month_7x8_dac	25	~~596~~ 609	~~596~~ 609	~~7152~~ 7308	125	0
SBX	PJM.PEPCO_month_7x8_dac	25	~~821~~ 833	~~821~~ 833	~~9852~~ 9996	188	0
SBY	PJM.PPL_month_7x8_dac	25	~~1859~~ 1929	~~1859~~ 1929	~~22308~~ 23148	192	0
SBZ	PJM.PSEG_month_7x8_dac	25	~~1170~~ 1168	~~1170~~ 1168	~~14040~~ 14016	194	0
SCJ	PJM.BGE_month_2x16_dap	25	~~1061~~ 1143	~~1061~~ 1143	~~12732~~ 13716	47	0
SCN	PJM.DOM_month_2x16_dap	25	~~2997~~ 6300	~~2997~~ 6300	~~35964~~ 75600	84	0
SDG	PJM.BGE_month_7x8_dap	25	~~883~~ 897	~~883~~ 897	~~10596~~ 10764	46	0
SDK	PJM.DOM_month_7x8_dap	25	~~2498~~ 6300	~~2498~~ 6300	~~29976~~ 75600	83	0
SDT	PJM.PEPCO_month_7x8_dap	25	~~821~~ 833	~~821~~ 833	~~9852~~ 9996	188	0
SDU	PJM.PSEG_month_7x8_dap	25	~~1170~~ 1168	~~1170~~ 1168	~~14040~~ 14016	194	0
UAB	PJM.PEPCO DC_month_2x16_dap	25	~~285~~ 326	~~285~~ 326	~~3420~~ 3912	505	0
UAC	PJM.PEPCO MD_month_2x16_dap	25	~~570~~ 560	~~570~~ 560	~~6840~~ 6720	506	0
UAX	PJM.PEPCO DC_month_7x8_dap	25	~~230~~ 266	~~230~~ 266	~~2760~~ 3192	503	0
UAY	PJM.PEPCO MD_month_7x8_dap	25	~~460~~ 458	~~460~~ 458	~~5520~~ 5496	504	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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