

**APPENDIX C –
REPORTING LEVELS, POSITION ACCOUNTABILITY LEVELS AND
POSITION LIMITS**

Reporting levels, position accountability levels and position limits for Nodal Contracts are available at www.nodalexchange.com.

| Power, trucking freight and environmental contracts must be in compliance with spot month position limits as of the close of trading on the trading day preceding the first day of the calendar month covered by the expiry. The Henry Hub natural gas contract must be in compliance with spot month positions at the close of trading three business days prior to the last day of trading in the NYMEX Henry Hub (NG) contract.