

## 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*
GQR	MISO_RTO.SIGE.SIGW_month_off_dac	25	180	180	2160	
GQS	MISO_RTO.SIPC.MARI69_month_on_dac	25	28	28	336	
GQT	MISO_RTO.SIPC.MARI69_month_off_dac	25	28	28	336	
GQU	MISO_RTO.SMP.SMP_month_on_dac	25	106	106	1272	
GQV	MISO_RTO.SMP.SMP_month_off_dac	25	87	87	1044	
GQY	MISO_RTO.WR.MOWR_month_on_dac	25	905	905	10860	
GQZ	MISO_RTO.WR.MOWR_month_off_dac	25	747	747	8964	
GRU	MISO_RTO.AECL_month_on_dac	25	100	100	1200	
GRV	MISO_RTO.AECL_month_off_dac	25	100	100	1200	
GRW	MISO_RTO.AMIL.CC.GDTWR2_month_on_dac	25	69	69	828	
GRX	MISO_RTO.AMIL.CC.GDTWR2_month_off_dac	25	69	69	828	
GRY	MISO_RTO.AMIL.EDWARDS3_month_on_dac	25	186	186	2232	
GRZ	MISO_RTO.AMIL.EDWARDS3_month_off_dac	25	186	186	2232	
GSA	MISO_RTO.EEI_month_on_dac	25	278	278	3336	
GSB	MISO_RTO.EEI_month_off_dac	25	278	278	3336	
GSE	MISO_RTO.SOCO_month_on_dac	25	66	66	792	
GSF	MISO_RTO.SOCO_month_off_dac	25	66	66	792	
GSG	MISO_RTO.AMIL.HENNEPN81_month_on_dac	25	73	73	876	
GSH	MISO_RTO.AMIL.HENNEPN81_month_off_dac	25	73	73	876	
GSK	MISO_RTO.ALTW.LOSTLAKES_month_on_dac	25	25	25	300	
GSL	MISO_RTO.ALTW.LOSTLAKES_month_off_dac	25	25	25	300	
GSM	MISO_RTO.AMIL.RSPWIND_month_on_dac	25	25	25	300	
GSN	MISO_RTO.AMIL.RSPWIND_month_off_dac	25	25	25	300	
GTI	PJM.FREMONTE18 KVFT1_month_on_dac	25	171	171	2052	
GTJ	PJM.FREMONTE18 KVFT1_month_off_dac	25	171	171	2052	
GTK	PJM.HOMERCIT24 KVUNIT 3_month_on_dac	25	503	503	6036	
GTL	PJM.HOMERCIT24 KVUNIT 3_month_off_dac	25	503	503	6036	
GTM	PJM.PERRY_FE22 KVPR10_month_on_dac	25	328	328	3936	
GTN	PJM.PERRY_FE22 KVPR10_month_off_dac	25	328	328	3936	
GTO	PJM.RICHLND138 KVRP81_month_on_dac	25	443	443	4356	
GTP	PJM.RICHLND138 KVRP81_month_off_dac	25	443	443	4356	
GTQ	PJM.SAMMISFE19 KVSH70_month_on_dac	25	617	617	7404	
GTR	PJM.SAMMISFE19 KVSH70_month_off_dac	25	617	617	7404	
GUY	MISO_RTO.DECO.MONROE1_month_on_dac	25	780	780	9360	
GUZ	MISO_RTO.DECO.MONROE1_month_off_dac	25	780	780	9360	
GVC	MISO_RTO.NIPS.BENTONCO_month_on_dac	25	516	516	6192	171
GVD	MISO_RTO.NIPS.BENTONCO_month_off_dac	25	426	426	5112	170
GVE	MISO_RTO.SIGE.FOWLRL_month_on_dac	25	150	150	1800	
GVF	MISO_RTO.SIGE.FOWLRL_month_off_dac	25	150	150	1800	
GVG	MISO_RTO.TVA.WHITEOAK_month_on_dac	25	38	38	456	
GVH	MISO_RTO.TVA.WHITEOAK_month_off_dac	25	38	38	456	
GVI	MISO_RTO.AMIL.HAVANA86_month_on_dac	25	115	115	1380	
GVJ	MISO_RTO.AMIL.HAVANA86_month_off_dac	25	115	115	1380	
GVO	ERCOT.OKLA_OKLA_G1_month_on_rtp	25	163	163	1956	
GVP	ERCOT.OKLA_OKLA_G1_month_off_rtp	25	163	163	1956	
GVQ	ERCOT.OKLA_OKLA_G1_month_on_dap	25	163	163	1956	
GVR	ERCOT.OKLA_OKLA_G1_month_off_dap	25	163	163	1956	
GVS	PJM.SOUTHIMP_month_on_dap	25	1377	1377	16524	207
GVT	PJM.SOUTHIMP_month_off_dap	25	1377	1377	16524	206
GVU	PJM.HARR APS20 KVGEN 1_month_on_dap	25	513	513	6156	102
GVV	PJM.HARR APS20 KVGEN 1_month_off_dap	25	513	513	6156	101
GVY	PJM.CPP_month_on_dac	25	38	38	456	
GVZ	PJM.CPP_month_off_dac	25	31	31	372	
GXC	PJM.HARR APS20 KVGEN 1_month_on_dac	25	513	513	6156	102
GXD	PJM.HARR APS20 KVGEN 1_month_off_dac	25	513	513	6156	101
GXE	PJM.HARR APS20 KVGEN 2_month_on_dac	25	513	513	6156	102
GXF	PJM.HARR APS20 KVGEN 2_month_off_dac	25	513	513	6156	101
GXI	PJM.FTMARTIN22 KVGEN 1_month_on_dac	25	288	288	3456	
GXJ	PJM.FTMARTIN22 KVGEN 1_month_off_dac	25	288	288	3456	
GXM	PJM.PLEA APS26 KVGEN 2_month_on_dac	25	342	342	4104	191
GXN	PJM.PLEA APS26 KVGEN 2_month_off_dac	25	342	342	4104	190
GXQ	ERCOT.LZ LCRA_month_on_dap	25	524	524	6288	
GXR	ERCOT.LZ LCRA_month_off_dap	25	435	435	5220	139
GXS	ERCOT.LZ LCRA_month_7x8_dap	25	401	401	4812	139
GXT	ERCOT.LZ LCRA_month_2x16_dap	25	484	484	5808	139
GXU	ERCOT.LZ CPS_month_on_dap	25	980	980	11760	

Physical Commodity Code	Contract Name	Reporting Level***	Spot Month Position Limit (lots)	Single Month Accountability Level (lots)	All Month Accountability Level (lots)	Aggregation Group*
WSB	CCA Specific V18 Future	25	10000	10000	10000	
WSC	CCA Specific V19 Future	25	4500	4500	4500	
WSD	CCA Specific V20 Future	25	4500	4500	4500	
WSE	CCA Specific V21 Future	25	4500	4500	4500	
WSF	CCA Specific V22 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.