

Nodal Exchange, LLC Rulebook Appendix C: Reporting Levels, Accountability Levels and Position Limits

Physical Commodity Code	ISO	Contract Name	Location	Node Type	Commodity	Class	Reporting Level	Spot Month Position Limit (Lots)	Single Month Accountability Level (Lots)	All Month Accountability Level (Lots)	Aggregation Group*
LIO	PJM	PJM.FEOHIO_RESID_AGG_month_off_dac	FEOHIO_RESID_AGG	Subzone	DA Cong. + Energy	Off Peak	25	1,457	1,457	17,484	42
LIS	PJM	PJM.FEOHIO_RESID_AGG_month_off_dap	FEOHIO_RESID_AGG	Subzone	Day Ahead Power	Off Peak	25	1,457	1,457	17,484	42
LIP	PJM	PJM.FEOHIO_RESID_AGG_month_on_dac	FEOHIO_RESID_AGG	Subzone	DA Cong. + Energy	On Peak	25	1,811	1,811	21,732	43
LIT	PJM	PJM.FEOHIO_RESID_AGG_month_on_dap	FEOHIO_RESID_AGG	Subzone	Day Ahead Power	On Peak	25	1,811	1,811	21,732	43
LIQ	PJM	PJM.PENPOWER_RESID_AGG_month_off_dac	PENPOWER_RESID_AGG	Subzone	DA Cong. + Energy	Off Peak	25	135	135	1,620	42
LIU	PJM	PJM.PENPOWER_RESID_AGG_month_off_dap	PENPOWER_RESID_AGG	Subzone	Day Ahead Power	Off Peak	25	135	135	1,620	42
LIR	PJM	PJM.PENPOWER_RESID_AGG_month_on_dac	PENPOWER_RESID_AGG	Subzone	DA Cong. + Energy	On Peak	25	168	168	2,016	43
LIV	PJM	PJM.PENPOWER_RESID_AGG_month_on_dap	PENPOWER_RESID_AGG	Subzone	Day Ahead Power	On Peak	25	168	168	2,016	43

* 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.