

Appendix C: Reporting Levels, Accountability Levels and Position Limits

Physical Commodity Code	Contract Name	Reporting Level	Spot Month Position Limit (lots)	Spot Month Accountability Level (lots)	Single Month Accountability Level (lots)	All Month Accountability Level (lots)	Aggregation Group*
NGH	Henry Hub LD 2500 Future	200	8000		24000	48000	332
NNG	Henry Hub LD 10K Future	100	2000		12000	12000	332