

**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 contracts and penultimate contracts must be in compliance with spot month position limits ~~and spot month accountability levels, respectively,~~ at the close of trading three business days prior to the Last Trading Day of the corresponding contract.

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)	Spot Month Accountability Level (lots)	Single Month Accountability Level (lots)	All Month Accountability Level (lots)	Aggregation Group*	<u>CFTC Referenced Contract</u>
NGH	Henry Hub LD 2500 Future	200	8000		24000	48000	332	<u>1</u>
NHP	Henry Hub Pen 10K Future	100	<u>2000</u>	4000	12000	12000	332 332	<u>1</u>
NNG	Henry Hub LD 10K Future	100	2000		12000	12000	332	<u>1</u>
PHH	Henry Hub Pen 2500 Future	200	<u>8000</u>	4000	24000	48000	332 332	<u>1</u>