

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*	CFTC Referenced Contract
D4R	D4 RINs (OPIS) Future	25	1500	1500	1500		0
D6R	D6 RINs (OPIS) Future	25	1500	1500	1500		0
D4D6	D4 RINs vs. D6 RINs (OPIS) Spread Future	25	1500	1500	1500		0
CFRP	Canada CFR Future	25	18400	18400	18400		0
CFRF	Canada CFR (OPIS) Future	25	18400	18400	18400		0

* 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.

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