Chapter 802
MISO Indiana Hub (formerly Cinergy Hub) 5 MW Peak Calendar-Month Real-Time Futures

802.01. **SCOPE**
This chapter is limited in application to trading of MISO Indiana Hub (formerly Cinergy Hub) 5 MW Peak Calendar-Month Real-Time Futures (H3).

802.02. **FLOATING PRICE**
The Floating Price for each contract month will be equal to the arithmetic average of the MISO Indiana Hub Real-Time LMP for peak hours provided by Midcontinent Independent System Operator, Inc. (MISO) for the contract month.

802.03. **PEAK DAYS**
“Peak day” shall mean a Monday through Friday, excluding North American Electric Reliability Corporation holidays.

802.04. **PEAK HOURS**
From Hour Ending (HE) 0800 Eastern Prevailing Time (EPT) through HE 2300 EPT.

802.05. **CONTRACT QUANTITY AND VALUE**
The contract quantity shall be 80 megawatt hours (MWh) and is based on 5 megawatts for peak daily hours. Each futures contract shall be valued at the contract quantity multiplied by the settlement price.

802.06. **CONTRACT MONTHS**
Trading shall be conducted in contracts in such months as shall be determined by the Exchange.

802.07. **PRICES AND FLUCTUATIONS**
Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be $0.05 per MWh. There shall be no maximum price fluctuation.

802.08. **TERMINATION OF TRADING**
Trading shall cease on the last business day of the month before the contract month. At that time, a position in the MISO Indiana Hub (formerly Cinergy Hub) 5 MW Peak Calendar-Month Real-Time Futures (H3) contract will be converted to a strip of MISO Indiana Hub Real-Time Peak Calendar-Day 5 MW Futures (PTD) contracts in the originally specified calendar month. For example, in a twenty-two (22) peak-day month, a position of twenty-two (22) MISO Indiana Hub (formerly Cinergy Hub) 5 MW Peak Calendar-Month Real-Time Futures (H3) contracts will be converted at the termination of trading to a position of one (1) MISO Indiana Hub Real-Time Peak Calendar-Day 5 MW Futures (PTD) contract per peak day in the originally specified calendar month.