

# CORPORATE EVENTS

MEMO # 06-81

DATE: 3/30/06

---

**ACTION:** Cinergy Corp. (CIN) – **Anticipated adjustment due to merger.** This corporate action will be coordinated with the Options Clearing Corporation.

**CATEGORY** Contract Adjustment

**EQUITY SYMBOL:** CIN (Cinergy Corp.)

**ONECHICAGO SYMBOL:** CIN1C will change to CIN2C  
CIN1C will be re-listed the following day on April 4, 2006

**CME FUTURES SYMBOL:** Q8 will change to C5  
Q8 will be re-listed the following day.

**NUMBER OF CONTRACTS:** No Change

**EFFECTIVE DATE:** Monday, April 3, 2006

**MULTIPLIER:** 100 will remain unchanged.

**DELIVERABLE PER CONTRACT:** 156 Duke Energy Corporation (DUK) Common Shares

**APPLICABLE CONTRACT MONTHS:** April, May, June and September 2006

**PRICING:** The underlying price for the CIN2C futures contract deliverable, expressed in terms of current market value, will be calculated as follows:

CIN2C = 1.56 (DUK)

Please note that the valuation would apply only to the CIN2C deliverable in terms of current market value of the deliverable securities. The resulting price would **not** be equivalent to the daily settlement price of a futures contract month, whose determination would include the cost of money carrying charges, adjustment for dividends, and other factors.

**BACKGROUND:** On March 10, 2006, shareholders of Cinergy Corp. (CIN) voted concerning a proposed merger with Duke Energy Corporation (DUK). The merger was approved and, when consummated, each existing CIN Common Share will be converted into the right to receive 1.56 DUK Common Shares. Cash will be paid in lieu of fractional DUK shares.

**NOTES:** The forecasted effect of the upcoming corporate event on each clearing firms' positions can be viewed in infopac in the Corporate Event Initial Forecast Report (ONE712), the Corporate Event Final Forecast Report (ONE713), and the Corporate Event Forecast Audit Report (CPDBU710).

*If you have any questions regarding the information provided in the document, please call CME Clearing risk management hotline at (312) 648-3888.*