

# CORPORATE EVENTS

MEMO # 07-243

DATE: 10/9/07

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**ACTION:**

On September 7, 2007, Shareholders of TXU Corp. ("TXU") voted concerning the proposed merger with Texas Energy Future Holdings Limited Partnership, which was formed by an investor group led by affiliates of Kohlberg Kravis Roberts & Co. L.P. and Texas Pacific Group. The merger was approved and consummated; therefore on **Wednesday, October 10, 2007** each existing TXU Common Share will be converted into the right to receive \$69.25 net cash per share. This corporate action will be coordinated with the Options Clearing Corporation.

**CATEGORY:**

Cash Settlement

**EQUITY SYMBOL:**

TXU (TXU Corporation)

**ONECHICAGO SYMBOL:**

TXU1C will remain the same

**CME FUTURES SYMBOL:**

X0 will remain the same

**EFFECTIVE DATE:**

**October 10, 2007**

**MULTIPLIER:**

100 multiplier remains the same

**DELIVERABLE PER CONTRACT:**

All TXU Corporation future contracts will require the delivery or receipt of: **\$6,925.00 in cash.** Expiry of all TXU1C future contracts will be accelerated to Wednesday, October 10, 2007.

Trading in TXU1C futures will cease at the close of business on Wednesday, October 10, 2007.

**APPLICABLE CONTRACT MONTHS:**

October, December 2007, and March, June 2008

**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.