

CORPORATE EVENTS

MEMO # 10-226

DATE: 5/24/10

ACTION: Dynegy Inc. (DYN) has announced a 1-for-5 reverse stock split. As a result of the reverse stock split, each DYN Class A Share will be converted into the right to receive .20 (New) Dynegy Inc. Common Shares. The reverse stock split will become effective prior to the open of business on May 25, 2010.

This corporate action will be coordinated with the Options Clearing Corporation.

CATEGORY: 1 for 5 Split

EQUITY SYMBOL: Dynegy Inc. (DYN)

ONECHICAGO SYMBOL: DYN1C will change to DYN2C

CME FUTURES SYMBOL: DYN for the DYN1C; DY9 for the DYN2C

NUMBER OF CONTRACTS: No change

EFFECTIVE DATE: **Tuesday, May 25, 2010**

MULTIPLIER: 100 (e.g., 1.00 equals \$100.00) remains the same

DELIVERABLE PER CONTRACT: 20 Dynegy Inc. (DYN) Common Shares

APPLICABLE CONTRACT MONTHS: June, July, September, December 2010

SETTLEMENT PRICES AND POSITIONS: The underlying price for DYN2C will be determined as follows:

DYN2C = 0.20 (DYN)

NOTES: The forecasted effect of the upcoming corporate event on each clearing firm's 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).

The details after the corporate event has been applied can be viewed in the Corporate Event Activity Report (ONE711).

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