DATE: MARCH 31, 2017

SUBJECT: HEWLETT PACKARD ENTERPRISE COMPANY – DISTRIBUTION
                         OPTION SYMBOLS: HPE/2HPE
                         NEW SYMBOLS: HPE1/2HPE1
                         FUTURES SYMBOL: HPE1D/HPE1M/HPE1T/HPE1W/HPE1H/HPE1F
                         NEW SYMBOL: HPE2D/HPE6M/HPE6T/HPE6W/HPE6H/HPE6F
                         DATE: 4/3/17

CONTRACT ADJUSTMENT - OPTIONS

EFFECTIVE DATE: April 3, 2017

OPTION SYMBOLS: HPE changes to HPE1
                         2HPE changes to 2HPE1

STRIKE PRICES: No Change

NUMBER OF
CONTRACTS: No Change

MULTIPLIER: 100 (e.g., a premium of 1.50 yields $150; a strike of 23.00 yields
                         $2,300.00)

NEW DELIVERABLE
  PER CONTRACT   1) 100 Hewlett Packard Enterprise Company (HPE) Common Shares
                         2) 8 (New) DXC Technology Company (DXC) Common Shares
                         3) Cash in lieu of 0.5904 fractional DXC shares

SETTLEMENT
  ALLOCATION: HPE: 75%
                         DXC: 25%

CUSIPS: HPE: 42824C109
                         DXC: 23355L106

THE SETTLEMENT ALLOCATION OF THE TOTAL STRIKE PRICE AMOUNT IS BEING PROVIDED
SOLELY FOR THE PURPOSE OF THE INTERFACE BETWEEN OCC AND THE NATIONAL SECURITY
CLEARING CORPORATION (NSCC), AND IS NOT INTENDED TO BE USED FOR ANY OTHER
PURPOSE, TRANSACTION OR CUSTOMER ACCOUNT STATEMENTS.

PRICING

Until the cash in lieu amount is determined, the underlying price for HPE1/2HPE1 will be determined as follows:

HPE1 = HPE + 0.085904 (DXC)

DELAYED SETTLEMENT

The HPE and DXC components of the HPE1/2HPE1 option deliverables will settle through National Securities Clearing Corporation (NSCC). OCC will delay settlement of the cash portion of the HPE1/2HPE1 option deliverables until the cash in lieu of fractional DXC shares is determined. Upon determination of the cash in lieu amount, OCC will require delivery of the appropriate cash amount.

CONTRACT ADJUSTMENT - FUTURES

EFFECTIVE DATE:	April 3, 2017
FUTURES SYMBOLS:	HPE1D changes to HPE2D HPE1M changes to HPE6M HPE1T changes to HPE6T HPE1W changes to HPE6W HPE1H changes to HPE6H HPE1F changes to HPE6F
SETTLEMENT PRICES:	No Change
NUMBER OF CONTRACTS:	No Change
MULTIPLIER:	100 (e.g., a premium of 1.50 yields $150)
NEW DELIVERABLE PER CONTRACT	1) 100 Hewlett Packard Enterprise Company (HPE) Common Shares 2) 8 (New) DXC Technology Company (DXC) Common Shares 3) Cash in lieu of 0.5904 fractional DXC shares
SETTLEMENT ALLOCATION:	HPE: 75% DXC: 25%
CUSIPS:	HPE: 42824C109 DXC: 23355L106

THE SETTLEMENT ALLOCATION IS BEING PROVIDED SOLELY FOR THE PURPOSE OF THE INTERFACE BETWEEN OCC AND THE NATIONAL SECURITY CLEARING CORPORATION (NSCC), AND IS NOT INTENDED TO BE USED FOR ANY OTHER PURPOSE, TRANSACTION OR CUSTOMER ACCOUNT STATEMENTS.

PRICING

Until the cash in lieu amount is determined, the underlying price for the HPE2D/HPE6M/HPE6T/HPE6W/ HPE6H/HPE6F futures contract deliverables, expressed in term of current market value, would be calculated as follows:

HPE2D = HPE + 0.085904 (DXC)

Please note that the valuation would apply only to the HPE2D/HPE6M/HPE6T/HPE6W/HPE6H/HPE6F futures contract deliverable in terms of current market value of the deliverable securities. The resulting price would <u>not</u> be equivalent to the daily settlement price of a futures contract month, whose determination would include cost of money carrying charges, adjustment for dividends, and other factors.

DELAYED SETTLEMENT

The HPE and DXC components of the HPE2D/HPE6M/HPE6T/HPE6W/HPE6H/HPE6F futures deliverables will settle through National Securities Clearing Corporation (NSCC). OCC will delay settlement of the cash portion of the HPE2D/HPE6M/HPE6T/HPE6W/HPE6H/HPE6F futures deliverables until the cash in lieu of fractional DXC shares is determined. Upon determination of the cash in lieu amount, OCC will require delivery of the appropriate cash amount.

BACKGROUND

Hewlett Packard Enterprise Company (HPE) has announced a distribution of the Enterprise Services part of its business, named Everett Spinco, Inc. Immediately after the spinoff, Everett Spinco will merge into Computer Sciences Corporation (CSC). The combined company will be renamed DXC Technology Company and will trade on the NYSE under the trading symbol "DXC". The distribution ratio is 0.085904 of a DXC share for each HPE share held. The record date is March 20, 2017; the payable date is March 31, 2017. The effective date of the distribution is April 3, 2017.

DXC Technology Company Common Shares began trading on a when issued basis on March 16, 2017 on the New York Stock Exchange under the trading symbol "DXC WI".

DISCLAIMER

This Information Memo provides an unofficial summary of the terms of corporate events affecting listed options or futures prepared for the convenience of market participants. OCC accepts no responsibility for the accuracy or completeness of the summary, particularly for information which may be relevant to investment decisions. Option or futures investors should independently ascertain and evaluate all information concerning this corporate event(s).

The determination to adjust options and the nature of any adjustment is made by a panel of The OCC Securities Committee pursuant to OCC By-Laws, Article VI, Sections 11 and 11A. The adjustment panel is comprised of representatives from OCC and each exchange which trades the affected option. The determination to adjust futures and the nature of any adjustment is made by OCC pursuant to OCC By-Laws, Article XII, Sections 3, 4, or 4A, as applicable. For both options and futures, each adjustment decision is made on a case by case basis. Adjustment decisions are based on information available at the time and are subject to change as additional information becomes available or if there are material changes to the terms of the corporate event(s) occasioning the adjustment.

ALL CLEARING MEMBERS ARE REQUESTED TO IMMEDIATELY ADVISE ALL BRANCH OFFICES AND CORRESPONDENTS ON THE ABOVE.

For questions regarding this memo, call Investor Services at 1-888-678-4667 or email investorservices@theocc.com. Clearing Members may contact Member Services at 1-800-544-6091 or, within Canada, at 1-800-424-7320, or email memberservices@theocc.com.