



**THE FOUNDATION
FOR SECURE
MARKETS**

#47082

DATE: JUNE 3, 2020

**SUBJECT: ADJUSTED NATURA &CO HOLDING S.A. – FURTHER
ADJUSTMENT
OPTION SYMBOL: NTCO1
DATE: 6/4/20**

Adjusted Natura &Co Holding S.A. (adjusted symbol NTCO1) options were adjusted on January 6, 2020 (See OCC Information Memo #46307). The new deliverable became 30 Natura &Co Holding S.A. (NTCO) American Depositary Shares.

Natura &Co Holding S.A. (NTCO) has announced a distribution of rights to holders of its ordinary shares. The rights were not registered in the United States and will not be distributed to holders of NTCO American Depositary Shares (ADSs). In lieu of the Rights, BNY Mellon, as the depositary for NTCO, sold the rights in the home market and will distribute the proceeds of the sale to NTCO ADS Holders at a rate of \$0.067013 per American Depositary Share.

The ADS record date is May 18, 2020. The payable date is June 10, 2020. The New York Stock Exchange (NYSE) has set June 4, 2020, as the ex-distribution date.

CONTRACT ADJUSTMENT

EFFECTIVE DATE: June 4, 2020

NEW MULTIPLIER: 100 (e.g., for premium extensions a premium of 1.00 equals \$100.00)

**CONTRACT
MULTIPLIER:** 1

STRIKE PRICES: No Change

OPTION SYMBOL: NTCO1 remains NTCO1

**DELIVERABLE
PER CONTRACT:** 1) 30 Natura &Co Holding S.A. (NTCO) American Depositary Shares
2) \$2.01 Cash (30 x \$0.067013)

CUSIP: NTCO: 63884N108

PRICING

The underlying price for NTCO1 will be determined as follows:

$$\text{NTCO1} = 0.30 (\text{NTCO}) + 0.0201$$

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 OCC pursuant to OCC By-Laws, Article VI, Sections 11 and 11A. 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.