



#36024

DATE: JANUARY 12, 2015

SUBJECT: ROCKWOOD HOLDINGS, INC. - CONTRACT ADJUSTMENT
OPTION SYMBOL: ROC
NEW SYMBOL: ALB1
FUTURES SYMBOLS: ROC1C/ROC1D
NEW SYMBOLS: ROC2C/ROC2D
DATE: 1/13/15

Contract Adjustment

DATE: January 13, 2015

OPTION SYMBOL: ROC changes to ALB1

STRIKE DIVISOR: 1

CONTRACTS MULTIPLIER: 1

NEW MULTIPLIER: 100 (e.g., a premium of 1.50 yields \$150; a strike of 75.00 yields \$7,500.00)

NEW DELIVERABLE PER CONTRACT:

- 1) 48 Albemarle Corporation (ALB) Common Shares
- 2) Cash in lieu of .03 fractional ALB Common Shares
- 3) \$5,065.00 Cash

CUSIP: ALB: 012653101

PRICING

Until the cash in lieu amount is determined, the underlying price for ALB1 will be determined as follows:

$$ALB1 = .4803 (ALB) + 50.65$$

DELAYED SETTLEMENT

The ALB component of the ALB1 deliverable will settle through National Securities Clearing Corporation (NSCC). OCC will delay settlement of the cash portion of the ALB1 deliverable until the cash in lieu of fractional ALB shares is determined. Upon determination of the cash in lieu amount, OCC will require Put exercisers and Call assignees to deliver the appropriate cash amount.

Futures Contract Adjustment

DATE: January 13, 2015

FUTURES SYMBOLS: ROC1C changes to ROC2C
ROC1D changes to ROC2D

NUMBER OF CONTRACTS: No Change

MULTIPLIER 100 (e.g., a premium of 1.50 yields \$150)

NEW DELIVERABLE PER CONTRACT: 1) 48 Albemarle Corporation (ALB) Common Shares
2) Cash in lieu of .03 fractional ALB Common Shares
3) \$5,065.00 Cash

CUSIP: ALB: 012653101

PRICING

The underlying price for the ROC2C and ROC2D Futures contract deliverables, expressed in term of current market value, would be calculated as follows:

$$\text{ROC2C} = 0.4803 (\text{ALB}) + 50.65$$

Please note that the valuation would apply only to the ROC2C and ROC2D 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 cost of money carrying charges, adjustment for dividends, and other factors.

DELAYED SETTLEMENT

The ALB component of the ROC2C/ROC2D deliverable will settle through National Securities Clearing Corporation (NSCC). OCC will delay settlement of the cash portion of the ROC2C/ROC2D deliverable until the cash in lieu of fractional ALB shares is determined. Upon determination of the cash in lieu amount, OCC will require delivery of the appropriate cash amount.

BACKGROUND

On November 14, 2014, Shareholders of Rockwood Holdings, Inc. (ROC) voted concerning the proposed merger with Albemarle Corporation (ALB). The merger was approved and subsequently consummated on January 12, 2015. As a result, each existing ROC Common Share will be converted into the right to receive 0.4803 ALB Common Shares plus \$50.65 Cash. Cash will be paid in lieu of fractional ALB shares.

Note: Chilean capital gains tax may be applicable to certain Rockwood shareholders who transfer 10% or more of Rockwood Holdings, Inc. Common stock in connection with the merger. Investors are referred to the ROC/ALB Joint Proxy Statement/Prospectus dated October 1, 2014 for a complete discussion of relevant tax considerations.

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.