

### Lafarge SA

Corporate Action: **Takeover**

#### Dividends:

Dividend in Euro	Ex-Date
1.50	30 June 2015
2.00	28 June 2016
2.50	27 June 2017
2.50	26 June 2018

#### Implied volatilities:

Individual Equity Options: **LG1**

call vola	expiry	strike	put vola
30.2	21-Nov-14	44.00	30.5
29.6	21-Nov-14	46.00	29.5
29	21-Nov-14	48.00	29
28.5	21-Nov-14	50.00	28.3
28	21-Nov-14	52.00	27.7
27.8	21-Nov-14	54.00	27.3
27.1	21-Nov-14	56.00	26.3
27	21-Nov-14	58.00	26
26.8	21-Nov-14	60.00	25.7
26.7	21-Nov-14	62.00	25.8
26.6	21-Nov-14	64.00	25.8
26.4	21-Nov-14	68.00	25.2
26.1	21-Nov-14	72.00	24.6
26.3	21-Nov-14	76.00	21.6
25.9	19-Dec-14	32	34.2
32.6	19-Dec-14	36	32.9
31.1	19-Dec-14	40	31
30	19-Dec-14	44	30
29.5	19-Dec-14	46	29.5
29	19-Dec-14	48	29
28.5	19-Dec-14	50	28.5

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28	19-Dec-14	52	28
27.9	19-Dec-14	54	27.1
27.1	19-Dec-14	56	27
27.1	19-Dec-14	58	26.7
27	19-Dec-14	60	26.4
26.9	19-Dec-14	62	26.3
26.8	19-Dec-14	64	26.1
26	19-Dec-14	72	25.6
26.4	19-Dec-14	80	25.1
26	19-Dec-14	88	23.3
26	19-Dec-14	96	23.3
32	20-Mar-15	36	32
30.8	20-Mar-15	40	31
30	20-Mar-15	44	30
29	20-Mar-15	48	28.9
28	20-Mar-15	52	28
27.1	20-Mar-15	56	27.1
27	20-Mar-15	60	26.8
26.3	20-Mar-15	62	26.1
26.1	20-Mar-15	64	26.1
26.1	20-Mar-15	68	26.1
26	20-Mar-15	72	26
25.9	20-Mar-15	80	25.9
26	20-Mar-15	88	25.3
26	20-Mar-15	96	25.3
33.5	19-Jun-15	32	33.9
32	19-Jun-15	36	32
30	19-Jun-15	40	30
29.1	19-Jun-15	44	29
28.3	19-Jun-15	48	28
27.7	19-Jun-15	52	27.5
27	19-Jun-15	56	27
27	19-Jun-15	60	27
26	19-Jun-15	64	26
26.4	19-Jun-15	68	26.2
26.8	19-Jun-15	72	26.4
27.6	19-Jun-15	80	26.8
27.6	19-Jun-15	88	26.8
27.6	19-Jun-15	96	26.8

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27.6	19-Jun-15	120	26.8
32	18-Sep-15	36	31.8
30	18-Sep-15	40	30
29.1	18-Sep-15	44	29
28.2	18-Sep-15	48	28
27.6	18-Sep-15	52	27.5
27	18-Sep-15	56	26.9
26.5	18-Sep-15	60	26.5
26.1	18-Sep-15	64	26
26.7	18-Sep-15	72	26.2
27.3	18-Sep-15	80	26.4
33.9	18-Dec-15	32	33
30	18-Dec-15	40	30
28	18-Dec-15	48	28
27	18-Dec-15	56	26.8
26.5	18-Dec-15	58	26.4
26	18-Dec-15	60	26
26.2	18-Dec-15	64	26
27	18-Dec-15	80	26
27	18-Dec-15	120	26

**Individual Equity Options: LG2**

call vola	expiry	strike	put vola
35	20-Mar-15	32	33.8
32.9	20-Mar-15	36	32
31	20-Mar-15	40	31
30	20-Mar-15	44	29.9
29	20-Mar-15	48	29
28	20-Mar-15	52	28
27.1	20-Mar-15	56	27.1
27	20-Mar-15	60	26.9
26.1	20-Mar-15	64	26.3
26.1	20-Mar-15	68	26.2
26	20-Mar-15	72	26
25.9	20-Mar-15	80	26.4
26	20-Mar-15	88	26.3
26	20-Mar-15	96	26.3
33	18-Sep-15	32	32

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30	18-Sep-15	40	29.9
27.9	18-Sep-15	48	27
26.6	18-Sep-15	56	26
26	18-Sep-15	60	26
26	18-Sep-15	64	25.9
26	18-Sep-15	80	25.3
26	18-Sep-15	120	25.3
27.1	18-Mar-16	40	26.9
27	18-Mar-16	48	26.4
27	18-Mar-16	56	26.1
27	18-Mar-16	60	26
27	18-Mar-16	80	26.1
27	18-Mar-16	120	26.1