

USG People

Corporate Action: **Takeover**

Implied volatilities:

Individual Equity Options: **USG**

Call Vola	Expiry	Strike	Put Vola
43.1	19 February 2016	10.00	40.3
39.6	19 February 2016	11.00	37.9
37.1	19 February 2016	12.00	36.3
37.0	19 February 2016	12.50	35.8
36.4	19 February 2016	13.00	35.3
35.9	19 February 2016	13.50	35.6
36.4	19 February 2016	14.00	35.5
36.5	19 February 2016	14.50	35.6
37.0	19 February 2016	15.00	36.6
38.1	19 February 2016	16.00	37.3
39.0	19 February 2016	16.50	38.1
39.9	19 February 2016	17.00	38.8
41.4	19 February 2016	17.50	39.7
42.8	19 February 2016	18.00	40.6
42.8	19 February 2016	18.50	40.6
42.8	19 February 2016	19.00	40.6
42.8	19 February 2016	20.00	40.6
42.8	19 February 2016	21.00	40.6
51.4	18 March 2016	8.00	37.9
45.1	18 March 2016	9.00	37.2
40.8	18 March 2016	10.00	39.1
39.0	18 March 2016	11.00	37.8
37.4	18 March 2016	12.00	36.8
37.0	18 March 2016	12.50	37.0
36.9	18 March 2016	13.00	36.1
37.0	18 March 2016	13.50	36.0
36.6	18 March 2016	14.00	35.8
36.6	18 March 2016	15.00	36.3
37.6	18 March 2016	16.00	36.8
38.3	18 March 2016	16.50	37.2
39.0	18 March 2016	17.00	37.6
39.7	18 March 2016	17.50	38.0
40.4	18 March 2016	18.00	38.4

The Euronext Markets comprise the markets operated by Euronext Amsterdam, Euronext Brussels, Euronext Lisbon, Euronext Paris and Euronext London, referred to respectively as the Amsterdam, Brussels, Lisbon, Paris and London markets, as relevant. Euronext refers to Euronext N.V. and its affiliates.

CORPORATE ACTION NOTICE

41.1	18 March 2016	18.50	38.9
41.8	18 March 2016	19.00	39.3
43.1	18 March 2016	20.00	40.2
44.1	18 March 2016	21.00	38.3
45.0	18 March 2016	22.00	36.4
42.4	17 June 2016	4.00	47.3
48.8	17 June 2016	6.00	47.3
46.3	17 June 2016	7.00	45.4
44.1	17 June 2016	8.00	42.4
43.6	17 June 2016	9.00	38.9
40.3	17 June 2016	10.00	37.0
38.5	17 June 2016	11.00	36.0
37.8	17 June 2016	12.00	35.0
37.5	17 June 2016	13.00	34.0
37.0	17 June 2016	14.00	33.6
36.8	17 June 2016	15.00	33.1
37.5	17 June 2016	16.00	32.9
38.0	17 June 2016	17.00	32.3
38.5	17 June 2016	18.00	31.6
40.1	17 June 2016	20.00	23.1
41.8	17 June 2016	22.00	13.1
41.8	17 June 2016	24.00	13.1
45.5	16 September 2016	8.00	40.4
42.0	16 September 2016	9.00	37.9
40.1	16 September 2016	10.00	36.4
39.0	16 September 2016	11.00	35.5
38.0	16 September 2016	12.00	34.9
37.8	16 September 2016	13.00	34.3
37.1	16 September 2016	14.00	34.0
37.1	16 September 2016	15.00	33.6
37.3	16 September 2016	16.00	33.4
37.5	16 September 2016	17.00	33.2
37.6	16 September 2016	18.00	33.0
38.1	16 September 2016	20.00	31.6
38.9	16 September 2016	22.00	26.2
38.9	16 September 2016	24.00	26.2
45.1	16 December 2016	6.00	39.6
43.2	16 December 2016	7.00	38.3
42.0	16 December 2016	8.00	37.6
40.9	16 December 2016	9.00	37.0
40.0	16 December 2016	10.00	36.0
38.1	16 December 2016	12.00	35.0

CORPORATE ACTION NOTICE

38.0	16 December 2016	13.00	35.0
37.0	16 December 2016	14.00	34.0
37.0	16 December 2016	15.00	33.9
37.0	16 December 2016	16.00	33.4
37.0	16 December 2016	17.00	32.7
37.0	16 December 2016	18.00	32.0
37.0	16 December 2016	20.00	31.8
37.0	16 December 2016	22.00	31.8
37.0	16 December 2016	24.00	31.8
44.0	16 June 2017	8.00	36.0
41.3	16 June 2017	10.00	34.9
39.8	16 June 2017	12.00	33.1
38.5	16 June 2017	14.00	32.4
38.3	16 June 2017	15.00	31.7
38.0	16 June 2017	16.00	31.0
37.8	16 June 2017	18.00	29.2
37.5	16 June 2017	20.00	27.3
37.5	16 June 2017	25.00	27.3
42.0	15 December 2017	10.00	35.0
40.0	15 December 2017	12.00	34.0
39.0	15 December 2017	14.00	32.0
38.5	15 December 2017	15.00	31.5
38.0	15 December 2017	16.00	31.0
37.5	15 December 2017	18.00	30.0
37.0	15 December 2017	20.00	29.0
37.0	15 December 2017	25.00	29.0