

**MARKET NOTICE**

 Johannesburg  
 Stock Exchange

 Tel: +27 11 520 7000  
[www.jse.co.za](http://www.jse.co.za)

**Number:** 306/2015  
**Relates to:**  Equity Market  
 Equity Derivatives  
 Commodity Derivatives  
 Interest Rate and Currency Derivatives  
**Date:** 18 May 2015

**SUBJECT:** NEW CONTRACTS – BHP BILLITON PLC - UNBUNDLING

**Name and Surname:** Brett Kotze  
**Designation:** Head of Operations – Clearing & Settlement

The following new contracts have been added to the list with immediate effect.

Contract Code	Instrument Description	Physical	Expiry Date	Initial Margin	Spread Margin	VSR	Nominal	SSMR
BXLF	BHP Billiton PLC / South32 Limited Basket Dividend Future	No	2015/06/18	0	0	0	100	
BXLF	BHP Billiton PLC / South32 Limited Basket Dividend Future	No	2015/09/17	0	0	0	100	
BXLF	BHP Billiton PLC / South32 Limited Basket Dividend Future	No	2015/12/17	0	0	0	100	
BXLF	BHP Billiton PLC / South32 Limited Basket Dividend Future	No	2016/03/17	0	0	0	100	
BXLQ	BHP Billiton PLC / South32 Limited Basket	Yes	2015/06/18	3823	305	3.0	100	305
BXLQ	BHP Billiton PLC / South32 Limited Basket	Yes	2015/09/17	3788	305	3.0	100	305
BXLQ	BHP Billiton PLC / South32 Limited Basket	Yes	2015/12/17	3848	305	3.0	100	305
BXLQ	BHP Billiton PLC / South32 Limited Basket	Yes	2016/03/17	3799	305	3.0	100	305
BXLS	BHP Billiton PLC / South32 Limited Basket Cash Settled	No	2015/06/18	3823	305	3.0	100	305
BXLS	BHP Billiton PLC / South32 Limited Basket Cash Settled	No	2015/09/17	3788	305	3.0	100	305
BXLS	BHP Billiton PLC / South32 Limited Basket Cash Settled	No	2015/12/17	3848	305	3.0	100	305
BXLX	Can-Do Future BHP Billiton PLC / South32 Limited Basket	No	2015/05/20	3805	305	3.0	100	

BXLX	Can-Do Future BHP Billiton PLC / South32 Limited Basket	No	2015/05/21	3805	305	3.0	100	
BXLX	Can-Do Future BHP Billiton PLC / South32 Limited Basket	No	2015/06/01	3812	305	3.0	100	
BXLX	Can-Do Future BHP Billiton PLC / South32 Limited Basket	No	2015/06/09	3812	305	3.0	100	
BXLX	Can-Do Future BHP Billiton PLC / South32 Limited Basket	No	2015/06/12	3812	305	3.0	100	
BXLX	Can-Do Future BHP Billiton PLC / South32 Limited Basket	No	2015/06/17	3823	305	3.0	100	
S32F	South32 Limited Dividend Future	No	2015/06/18	0	0	0	100	
S32F	South32 Limited Dividend Future	No	2015/09/17	0	0	0	100	
S32Q	South32 Limited	Yes	2015/06/18	374	187	3.0	100	
S32Q	South32 Limited	Yes	2015/09/17	374	187	3.0	100	
S32C	South32 Limited ECFD	No	2016/03/17	38	3	3.0	1	

Please note that the Minimum Price Movement for the above contracts is R 0.01. The Lot Size for the above contracts is 1.

Please note the above contract was added in lieu of the corporate action on BHP Billiton Plc. Please see the basket calculation below:

The new BXLQ future will comprise of a basket of BIL and S32 shares in the following ratio: -

1 New BXLQ future = 1 BIL share + 1 S32Q share.

Should you have any queries please contact (011) 520-7349 or [Clearops@jse.co.za](mailto:Clearops@jse.co.za)

This Market Notice will be available on the website at <https://www.jse.co.za/redirects/market-notice-and-circulars>