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SERVICE HOTLINE

Number: 095/2025
Date: 18 August 2025

Name and Surname: Neo Moloto
Designation: Valuations Manager

UPDATED BOND VOLATILITY SKEWS

Please note that the Bond Volatility Skews file for **15 August 2025** has been updated to correct an earlier inaccuracy. The revised file is now available for your use.

We kindly request that you incorporate the revised data into any analysis or reporting, as it reflects the accurate Bond Volatility Skews as at the **18 August 2025**.

We sincerely apologise for any inconvenience this may have caused and thank you for your understanding.

For additional information regarding this Market Notice, please contact valuations@jse.co.za

MARKETS / SERVICES:

- ☐ Equity Market
- ☐ Equity Derivatives Market
- ☒ Interest Rate Derivatives Market
- ☐ Currency Derivatives Market
- ☐ Commodity Derivatives Market
- ☒ Bond Market
- ☐ Bond ETP Market
- ☐ JSE Broker Deal Accounting (BDA)
- ☐ Real Time Clearing (RTC)
- ☐ Colocation
- ☐ International Access Point (IAP)
- ☐ EOD Information Subscribers
- ☐ Live Information Subscribers

ENVIRONMENT(S):

Production

ADDITIONAL INFORMATION:

If you have any queries about this announcement, please contact the Client Service Centre on +27 11 520 7777 or customersupport@jse.co.za