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**MARKET NOTICE**Johannesburg  
Stock ExchangeTel: +27 11 520 7000  
[www.jse.co.za](http://www.jse.co.za)**Number:** 039/2021

Relates to:

- Equity Market
- Equity Derivatives Market
- Commodity Derivatives Market
- Currency Derivatives Market
- Interest Rate Derivatives Market
- Bond Market
- Bond ETP Market

**Date:** 3 February 2021**SUBJECT:** BOND VOLATILITY SURFACE UPDATE - 3 FEBRUARY 2021**Name and Surname:** Alex Comminos**Designation:** Head of Risk

Dear JSE Stakeholder

Due to a technical issue the Bond Volatility Surface published to the location below will only be refreshed and distributed to participants on 5 February 2021.

Bond Volatilities - [https://clientportal.jse.co.za/downloadable-files?RequestNode=/YieldX/IRD\\_Vol\\_Skews](https://clientportal.jse.co.za/downloadable-files?RequestNode=/YieldX/IRD_Vol_Skews)

Apologies for the inconvenience caused.

For any queries regarding the location of the files, please contact the Client Service Centre (CSC) on +27 11 520 7777 or [CustomerSupport@jse.co.za](mailto:CustomerSupport@jse.co.za)

Should you have any queries regarding this notice, please contact [risk@jse.co.za](mailto:risk@jse.co.za)

This Market Notice is available on the website at <https://clientportal.jse.co.za/communication/jse-market-notices>