

Market Highlights

Turnover on the JSE Equities Market

Central Order Book and Reported Trades	Month Ended Aug 2017	Year to Date 2017	Year to Date 2016	% Change Year on Year	2016	2015	2014	2013
Trades	5 487 839	45 956 500	45 825 130	0.29%	71 179 762	61 894 253	46 298 171	38 964 070
Volume (Mil)	6 437	51 485	53 154	-3.14%	79 501	74 406	61 735	63 892
Value (R Mil)	446 373	3 414 620	3 981 611	-14.24%	5 892 768	5 015 419	4 050 044	3 981 618
Reported Trades								
Trades	3 087	23 436	25 388	-7.69%	38 735	30 897	30 062	103 715
Volume (Mil)	562	4 464	4 352	2.56%	6 935	7 273	6 833	10 908
Value (R Mil)	31 303	218 291	254 414	-14.20%	379 199	336 258	294 652	648 244

Foreign Trading on the JSE Equities Market (R Million)

	Month Ended Aug 2017	Year to Date 2017	Year to Date 2016	Difference Year on Year	2016	2015	2014	2013
Purchases	77 366	584 551	708 516	-123 965	1 010 947	969 468	784 579	645 668
Sales	-78 830	-649 267	-791 207	141 940	-1 134 812	-970 485	-771 216	-645 833
Net (Sales) / Purchases	-1 465	-64 717	-82 692	17 975	-123 865	-1 017	13 363	-165

Turnover on the Interest Rate Market

	Month Ended Aug 2017	Year to Date 2017	Year to Date 2016	% Change Year on Year	2016	2015	2014	2013
Standard Trades								
Trades	24 411	185 942	199 181	-6.65%	283 127	290 607	240 900	248 016
Nominal (R Mil)	653 468	4 869 700	5 162 430	-5.67%	7 321 629	6 653 964	5 413 031	5 515 590
Consideration (R Mil)	674 140	5 129 643	5 306 697	-3.34%	7 580 050	7 166 248	5 777 503	6 140 455
Repo Trades								
Trades	14 976	103 110	118 493	-12.98%	170 507	157 998	137 284	146 100
Nominal (Mil)	1 742 551	12 717 473	14 229 592	-10.63%	19 586 029	15 650 220	12 475 495	13 616 880
Consideration (R Mil)	1 688 683	12 421 989	13 858 510	-10.37%	19 133 372	16 112 281	12 958 219	14 624 272
Other Trades*								
Trades	577	4 785	4 553	5.10%	7 665	5 572	7 734	7 506
Nominal (Mil)	39 355	321 875	514 239	-37.41%	747 909	434 632	895 388	357 990
Consideration (R Mil)	9 080	91 086	268 436	-66.07%	370 548	240 709	803 782	323 288

*Other Trades include FOV, SD and OX

Foreign Trading on the JSE Interest Rate Market (R Million)

	Month Ended Aug 2017	Year to Date 2017	Year to Date 2016	Difference Year on Year	2016	2015	2014	2013
Purchases**	76 648	662 749	704 371	-41 622	954 436	821 507	774 058	779 778
Sales**	76 499	608 813	639 291	-30 478	922 129	820 729	771 223	747 292
Net (Sales) / Purchases	149	53 937	65 080	-11 143	32 307	778	2 835	32 486

**Nominal of Standards Trades

Turnover on the Equities Derivatives Market

	Month Ended Aug 2017	Year to Date 2016	Year to Date 2015	%Change Year on Year	2016	2015	2014	2013
Futures								
Trades	281 494	2 141 542	2 435 565	-12.07%	3 591 024	3 526 147	3 167 060	2 682 897
Volume (000)	11 335	184 450 185	259 218 200	-28.84%	412 077	432 277	210 421	161 800
Value (R bn)	373	3 662	4 374	-16.29%	6 894	6 619	5 958	5 029
Open Interest	29 586 063	29 586 063	42 559 616	-30.48%	40 320 362	60 646 619	22 036 181	13 839 186
Options								
Trades	1 260	17 648	13 149	34.22%	22 261	19 921	20 811	22 726
Volume (000)	1 614	12 948	9 677	33.80%	15 373	15 764	41 957	55 672
Value (R bn)	3	28	28	-0.65%	47	28	24	33
Open Interest	3 809 688	3 809 688	3 017 481	26.25%	2 300 487	1 541 161	2 094 483	2 072 619

Market Highlights

Turnover on the JSE Interest Rate Derivatives Market

	Month Ended Aug 2017	Year to Date 2017	Year to Date 2016	%Change Year on Year	2016	2015	2014	2013
Futures								
Trades	1 565	8 435	10 112	-16.58%	14 410	9 505	10 571	6 946
Volume	1 499 170	8 269 877	6 525 857	26.72%	9 230 179	5 344 460	4 834 077	3 419 070
Value (R Mil)	157 785	932 976	753 104	23.88%	1 073 119	698 663	641 235	513 920
Open Interest	982 329	982 329	659 642	48.92%	802 030	621 382	418 464	332 819
Options								
Trades	260	480	737	-34.87%	825	1 013	683	295
Volume	63 882	160 919	156 812	2.62%	205 539	348 297	197 474	246 576
Value (R Mil)*	5 519	15 286	16 515	-7.44%	21 987	37 202	15 321	515 922
Open Interest	70 896	70 896	19 268	267.95%	36 955	75 609	34 866	47 574

*Nominal Value traded, note the value in the previous publications is premium

Turnover on the JSE Currency Derivatives Market

	Month Ended Aug 2017	Year to Date 2017	Year to Date 2016	%Change Year on Year	2016	2015	2014	2013
Futures								
Trades	3 957	42 412	43 491	-2.48%	66 920	57 891	43 500	39 077
Volume	2 201 724	30 551 256	21 385 465	42.86%	34 293 431	33 917 069	33 946 042	24 258 464
Value (R Mil)	30 298	414 286	336 116	23.26%	522 169	446 203	388 071	247 049
Open Interest	1 998 795	1 998 795	1 160 098	72.30%	1 090 978	1 414 841	1 705 921	1 029 528
Options								
Trades	523	2 196	2 032	8.07%	3 271	2 622	3 439	2 009
Volume	2 033 468	10 058 588	8 865 551	13.46%	14 030 889	11 251 621	10 687 313	10 027 182
Value (R Mil)***	28 042	139 708	138 241	1.06%	212 036	157 773	128 124	87 508
Open Interest	3 151 672	3 151 672	2 106 510	49.62%	1 240 499	1 917 456	1 839 022	797 456

***Effective January 2013 options value calculation is based on nominal and not premium

Turnover on the Commodity Derivatives Market

	Month Ended Aug 2017	Year to Date 2017	Year to Date 2016	%Change Year on Year	2016	2015	2014	2013
Futures								
Trades	28 868	234 846	233 081	0.76%	343 265	319 935	277 392	274 898
Volume (000)	263	1 868 754	2 063 351	-9.43%	2 955	2 956	2 395	2 482
Value (R Mil)	52 685	391 983	692 765	-43.42%	943 312	736 984	487 818	486 903
Open Interest	132 208	132 208	80 671	63.89%	65 553	89 089	75 388	66 538
Options								
Trades	1 948	19 336	29 911	-35.35%	43 815	42 966	31 365	30 380
Volume (000)	25	191 220	349 464	-45.28%	471	544	335	307
Value (R Mil)	254	2 268	11 218	-79.79%	14 527	12 378	2 724	3 357
Open Interest	44 610	44 610	53 130	-16.04%	36 968	87 294	57 806	52 069

Equity Market

Agency and Principal (R Million)

	Including Reported Trades			Central Order Book Trades		
	Aug 2017	Jul 2017	% change	Aug 2017	Aug 2016	% change
Agency Buy	200 861	157 564	27.48%	192 129	152 773	25.76%
Agency Sell	217 617	169 277	28.56%	207 236	164 843	25.72%
Principal Buy	245 512	208 254	17.89%	222 941	190 163	17.24%
Principal Sell	228 757	196 541	16.39%	207 835	178 093	16.70%

All Time High Figures

	Daily High	Date	Weekly High	Week Ended	Monthly High	Month
Trades	667 996	2015/12/11	1 959 547	2015/12/11	7 331 360	09/2016
Volume (R 000)	1 025 316	2015/04/28	2 514	2015/12/11	9 748 834	10/2008
Value (R m)	70 020	2017/06/15	165 827	2016/09/18	612 552	09/2016
Market Capitalisation (R Trn)	15.63	2016/03/18				

Market Profile - Aug 2017
Equity Market

Position in the world league in July 2017 (based on the WFE statistics)

	Jul 2017	Ranking	Jul 2016	Ranking	Ranking At Year End			
					2016	2015	2014	2013
Market Capitalisation (US\$ million)	1 116 293	16	997 173	17	17	18	17	19
Market Turnover (US\$ million)	27 913	18	36 918	19	21	20	24	22
Year to Date Liquidity %	32.33%	30	37.50%	31	25	22	29	26
Monthly Liquidity %	28.13%	30	41.60%	29	28	22	29	30

Note: The liquidity figure has been adjusted for Off Order Book Principal Trades
WFE = World Federation of Exchanges

Equity capital raised on the JSE (R Million)

	Month Ended Aug 2017	Year to Date 2017	Year to Date 2016	% Change Year on Year	Ranking At Year End			
					2016	2015	2014	2013
Acquisition of Assets	7 870	14 852	9 803	51.51%	13 085	93 130	33 385	38 563
Rights Issue	1 246	27 934	8 115	244.23%	24 160	35 842	43 473	15 510
Via Prospectus (IPOs)	-	-	-	0.00%	-	-	-	-
Share Incentive	60	5 859	6 337	-7.53%	9 374	11 688	9 553	8 322
Waiver of Pre-emptive rights	7 957	23 369	27 554	-15.19%	69 649	109 530	66 949	30 691
TOTAL	17 133	72 015	51 808	39.00%	116 269	250 190	153 360	93 086

NB: The totals may vary monthly

Annualised JSE liquidity

	Month Ended Aug 2017	Year to Date 2017	Year to Date 2016	% Change Year on Year	Ranking At Year End			
					2016	2015	2014	2013
Overall JSE Liquidity %	33.29%	33.95%	39.86%	-14.83%	34.9	42.8	36.6	39.4
Central Order Book Trades Liquidity %	30.99%	31.74%	37.30%	-14.91%	32.6	39.9	33.9	33.0

Note: The monthly "local liquidity" using the value traded and State market capitalisation is 60.72%

Number of Companies / Securities Listed and Market Capitalisation

	Month Ended Aug 2017	Year to Date 2017	Year to Date 2016	% Change Year on Year	Ranking At Year End			
					2016	2015	2014	2013
Mainboard, Venture, Development Capital and BEE								
Companies Listed	320	320	328	-2.44%	328	331	333	329
No of New Listings	-	6	7	-14.29%	11	15	18	8
No of Delistings	7	18	11	63.64%	17	18	20	18
AltX								
Companies Listed	52	52	61	-14.75%	60	64	58	60
No of New Listings	-	5	3	66.67%	7	8	6	5
No of Delistings	5	9	5	-44.44%	8	1	2	8
Overall JSE								
No of New Listings	-	11	10	10.00%	18	23	24	13
No of Delistings	12	27	16	68.75%	25	19	22	26
Foreign Listings	71	71	75	-5.33%	76	71	62	56
Domestic Listings	301	301	314	-4.14%	312	324	329	333
Companies Listed	372	372	389	-4.37%	388	395	391	389
No of Securities Listed	803	803	812	-1.11%	816	858	863	881
Market Capitalisation (Rbn at period)	15 084.2		15 316.3	-1.52%	13 580.6	11 727.6	11 505.0	10 626.2

Note: AltX and Mainboard include companies that changed boards

FTSE/JSE Africa Index Series

	Index Code	Index Close Aug 2017	% Change Month On Month	Highest Index Close	Highest Date
Headline Indices					
All Share	J203	56 522.11	2.38%	56 655.88	2017/08/25
Mid Cap	J201	76 713.24	4.46%	82 603.12	2016/08/12
Small Cap	J202	59 917.56	1.97%	65 469.71	2017/03/20
Fledgling	J204	7 508.09	0.15%	8 292.53	2017/02/17
Capped All Share	J303	28 554.14	2.50%	28 567.94	2017/08/25
Shareholder Weighted All Share	J403	12 474.61	2.17%	12 529.92	2017/08/25
Tradeable Indices					
Top 40	J200	49 997.27	2.30%	50 175.33	2017/08/25
Capped Top 40	J300	26 217.08	2.46%	26 240.29	2017/08/28
Shareholder Weighted Top 40	J400	11 198.97	2.08%	11 273.34	2017/08/25
Resource 10	J210	35 773.84	3.87%	77 308.45	2008/05/22
Gold Mining	J150	1 434.81	8.26%	3 456.48	2002/09/16
Industrial 25	J211	76 137.67	1.74%	76 918.32	2017/08/24
Financial 15	J212	15 699.36	2.93%	17 911.36	2015/04/24
Financial and Industrial 30	J213	79 071.69	1.93%	79 876.82	2017/08/25
All Share Economic Group					
Oil & Gas	J500	-	0.00%	24 943.07	2007/10/26
Basic Materials	J510	25 296.99	4.43%	42 763.39	2008/05/22
Industrials	J520	48 395.08	4.52%	49 802.05	2016/08/12
Consumer Goods	J530	77 428.19	0.35%	82 900.73	2016/05/30
Consumer Services	J550	22 102.84	1.24%	35 813.95	2007/10/26
Financials	J580	42 605.41	1.95%	46 982.46	2015/04/23
Technology	J590	49 238.24	1.24%	71 088.51	2015/08/06
Telecommunications	J560	7 435.03	6.38%	65 291.38	2007/10/26
Health Care	J540	7 547.45	2.53%	95 446.14	2014/09/11
Specialist Indices					
JSE SRI Index	J100	-	0.00%	22 461.46	2014/07/29
FTSE/JSE Shariah All Share	J143	3 584.08	3.62%	4 599.97	2014/07/29
REITS Index	J867	899.16	-1.60%	1 035.84	2015/10/26
SA Listed Property Index	J253	653.30	0.55%	678.08	2016/07/27
Capped Property Index	J254	525.93	-0.65%	597.86	2015/10/28
SA Resources	J258	20 184.43	4.43%	42 495.61	2008/05/22
Value Index	J330	375.40	2.94%	431.47	2015/05/05
Growth Index	J331	661.50	2.11%	668.97	2017/08/25
Sub-sector Indices					
Platinum & Precious Metals	J153	20.78	9.67%	146.48	2008/05/19
General Mining	J154	7 975.34	5.19%	12 608.67	2008/05/22
Secondary Market					
Development Capital	J230	-	0.00%	1 703.84	2015/12/08
Venture Capital	J231	-	0.00%	641.64	2006/01/06
Alt-X	J232	1 165.07	-4.91%	5 041.94	2007/11/14

NOTE: FTSE/JSE Indices were reintroduced in June 2002 and all values are reflective since.
 Platinum & Precious Metal Index was rebased in March 2007

Equity Derivatives Market

	Aug 2017	Jul 2017	% Change Month on Month	Aug 2016	% Change Month on Month
Trades					
Futures					
Index	273 032	262 406	4.05%	264 580	3.19%
Single Stock	3 978	3 817	4.22%	5 165	-22.98%
Dividend	3 721	3 557	4.61%	4 908	-24.19%
Exchange Traded CFD	234	209	11.96%	191	22.51%
International Derivatives	183	81	125.93%	167	9.58%
International Derivatives Dividends	161	77	109.09%	153	5.23%
Can-Do	185	144	28.47%	186	-0.54%
Total	281 494	270 291	4.14%	275 350	2.23%
Options					
Index	790	567	39.33%	1 576	-49.87%
Single Stock	404	370	9.19%	339	19.17%
Can-Do	66	50	32.00%	116	-43.10%
Dividend	-	-	-	-	-
Total	1 260	987	27.66%	2 031	-37.96%
Contracts					
Futures					
Index	1 193 945	946 679	26.12%	1 230 249	-2.95%
Single Stock	393 492	331 025	18.87%	1 049 793	-62.52%
Dividend	313 086	178 329	75.57%	458 178	-31.67%
Exchange Traded CFD	674 315	469 584	43.60%	256 249	163.15%
International Derivatives	4 472 269	174 598	2461.47%	1 495 331	199.08%
International Derivatives Dividends	4 230 010	133 980	3057.20%	1 348 213	213.75%
Can-Do	58 318	30 652	90.26%	110 287	-47.12%
Total	11 335 435	2 264 847	400.49%	5 948 300	90.57%
Options					
Index	432 407	296 873	45.65%	264 955	63.20%
Single Stock	1 081 236	330 964	226.69%	457 325	136.43%
Can-Do	100 397	89 707	11.92%	669 146	-85.00%
Dividend	-	-	-	-	-
Total	1 614 040	717 544	124.94%	1 391 426	16.00%
Turnover Value(R 000)					
Futures					
Index	361 778 092	306 518 016	18.03%	387 741 855	-6.70%
Single Stock	8 247 405	7 156 686	15.24%	10 656 360	-22.61%
Dividend	-	47 069	-100.00%	1 752 240	-100.00%
Exchange Traded CFD	35 217	42 141	-16.43%	48 430	-27.28%
International Derivatives	1 007 433	102 025	887.43%	474 093	112.50%
International Derivatives Dividends	-	-	-	57	-100.00%
Can-Do	1 934 447	2 241 753	-13.71%	1 617 149	19.62%
Total	373 002 593	316 107 690	18.00%	402 290 184	-7.28%
Options					
Index	2 661 039	1 272 165	109.17%	3 449 602	-22.86%
Single Stock	559 451	299 868	86.57%	162 531	244.21%
Can-Do	77 545	70 331	10.26%	409 402	-81.06%
Dividend	-	-	-	-	-
Total	3 298 035	1 642 365	100.81%	4 021 536	-17.99%
Open Interest					
Futures					
Index	828 932	666 947	24.29%	905 154	-8.42%
Single Stock	1 306 483	1 244 581	4.97%	933 320	39.98%
Dividend	961 654	874 404	9.98%	698 238	37.73%
Exchange Traded CFD	1 880 974	2 087 844	-9.91%	1 364 436	37.86%
International Derivatives	12 407 363	14 035 216	-11.60%	19 182 615	-35.32%
International Derivatives Dividends	11 899 416	13 536 615	-12.09%	18 716 086	-36.42%
Can-Do	301 241	303 759	-0.83%	759 767	-60.35%
Options					
Index	1 068 544	926 852	15.29%	818 839	30.50%
Single Stock	2 518 229	2 240 696	12.39%	1 712 600	47.04%
Can-Do	222 915	277 130	-19.56%	486 042	-54.14%
Dividend	-	-	-	-	-

Market Profile - Aug 2017
Commodity Derivatives Market

	Aug 2017	Jul 2017	%Change Month on Month	Aug 2016	%Change Year on Year
Trades					
Futures					
Corn Contract	1 126	1 586	-29.00%	814	38.33%
Soya Future	2 340	2 723	-14.07%	1 332	75.68%
Yellow Maize Future	6 046	8 945	-32.41%	7 572	-20.15%
Gold	25	21	19.05%	24	4.17%
Sunflower Seeds Future	2 578	3 160	-18.42%	2 483	3.83%
White Maize Future	11 878	15 861	-25.11%	14 422	-17.64%
Platinum	49	9	444.44%	20	145.00%
Crude Oil	3	7	-57.14%	46	-93.48%
Total Futures	24 045	32 312	-25.58%	26 713	-9.99%
Options					
Corn Contract	-	-	-	14	-100.00%
Soya Future	72	72	0.00%	147	-51.02%
Yellow Maize Future	311	399	-22.06%	589	-47.20%
Gold	-	-	-	-	-
Sunflower Seeds Future	123	159	-22.64%	107	14.95%
White Maize Future	1 374	1 369	0.37%	3 260	-57.85%
Platinum	-	-	-	1	-100.00%
Crude Oil	-	-	-	-	-
Total Options	1 880	1 999	-5.95%	4 118	-54.35%
Volume					
Futures					
Corn Contract	17 068	16 934	0.79%	9 311	83.31%
Soya Future	31 305	22 821	37.18%	18 199	72.01%
Yellow Maize Future	54 154	76 658	-29.36%	50 356	7.54%
Gold	2 174	550	295.27%	1 587	36.99%
Sunflower Seeds Future	31 994	25 161	27.16%	22 044	45.14%
White Maize Future	87 779	102 056	-13.99%	91 840	-4.42%
Platinum	536	10	5260.00%	318	68.55%
Crude Oil	3	28	-89.29%	957	-99.69%
Total Futures	225 013	244 218	-7.86%	194 612	15.62%
Options					
Corn Contract	-	-	-	182	-100.00%
Soya Future	1 383	1 516	-8.77%	837	65.23%
Yellow Maize Future	4 309	2 863	50.51%	5 557	-22.46%
Gold	-	-	-	-	-
Sunflower Seeds Future	4 165	3 109	33.97%	1 697	145.43%
White Maize Future	13 315	12 317	8.10%	25 307	-47.39%
Platinum	-	-	-	10	-100.00%
Crude Oil	-	-	-	-	-
Total Options	23 172	19 805	17.00%	33 590	-31.02%
Value(ZAR000)					
Futures					
Corn Contract	3 409 461	3 611 332	-5.59%	1 735 815	96.42%
Soya Future	7 385 631	5 579 883	32.36%	5 877 901	25.65%
Yellow Maize Future	10 863 374	15 443 168	-29.66%	15 813 792	-31.30%
Gold	377 048	89 534	321.12%	289 143	30.40%
Sunflower Seeds Future	7 722 790	6 146 610	25.64%	6 666 939	15.84%
White Maize Future	16 633 150	19 546 766	-14.91%	37 598 420	-55.76%
Platinum	71 441	1 224	5735.55%	48 419	47.55%
Crude Oil	191	1 781	-89.25%	61 550	-99.69%
Total Futures	46 463 086	50 420 297	-7.85%	68 091 978	-31.76%
Options					
Corn Contract	-	-	-	909	-100.00%
Soya Future	15 163	17 889	-15.24%	8 913	70.13%
Yellow Maize Future	45 299	29 036	56.01%	71 172	-36.35%
Gold	-	-	-	-	-
Sunflower Seeds Future	41 219	27 958	47.43%	32 402	27.21%
White Maize Future	143 006	141 254	1.24%	976 542	-85.36%
Platinum	-	-	-	11	-100.00%
Crude Oil	-	-	-	-	-
Total Options	244 687	216 137	13.21%	1 089 948	-77.55%
Open Interest					
Futures					
Corn Contract	18 311	18 298	0.07%	3 142	482.78%
Soya Future	14 731	15 644	-5.84%	8 342	76.59%
Yellow Maize Future	29 568	29 420	0.50%	18 714	58.00%
Gold	1 310	491	166.80%	459	185.40%
Sunflower Seeds Future	11 789	13 066	-9.77%	7 297	61.56%
White Maize Future	39 391	37 183	5.94%	22 822	72.60%
Platinum	507	45	1026.67%	187	171.12%
Crude Oil	957	960	-0.31%	49	1853.06%
Options					
Corn Contract	-	-	-	281	-100.00%
Soya Future	2 414	2 245	7.53%	1 667	44.81%
Yellow Maize Future	7 891	5 419	45.62%	13 551	-41.77%
Gold	-	-	-	-	-
Sunflower Seeds Future	4 388	4 327	1.41%	2 800	56.71%
White Maize Future	27 299	21 715	25.71%	31 035	-12.04%
Platinum	30	30	0.00%	30	0.00%
Crude Oil	-	-	-	-	-