

Market Profile - Aug 2020

Market Highlights

Turnover on the JSE Equities Market

Central Order Book and Reported Trades	Month Ended Aug 2020	Year to Date 2020	Year to Date 2019	% Change Year on Year	2019	2018	2017	2016
Trades	7 154 971	64 459 747	48 411 098	33.15%	76 554 772	70 356 164	67 786 095	71 179 762
Volume (Mil)	8 233	79 292	51 002	55.47%	82 472	91 717	85 958	79 501
Value (R Mil)	448 174	3 967 781	3 280 820	20.94%	5 137 534	5 537 665	5 479 433	5 892 768
Reported Trades								
Trades	1 375	10 912	9 140	19.39%	13 577	21 951	36 150	38 735
Volume (Mil)	581	6 606	4 614	43.16%	7 535	8 350	10 343	6 935
Value (R Mil)	29 458	223 715	160 739	39.18%	237 942	328 909	417 329	379 199

Foreign Trading on the JSE Equities Market (R Million)

	Month Ended Aug 2020	Year to Date 2020	Year to Date 2019	Difference Year on Year	2019	2018	2017	2016
Purchases	64 065	647 714	600 768	46 946	899 391	1 074 516	992 119	1 010 947
Sales	-89 945	-736 581	-663 851	-72 731	-1 013 558	-1 127 559	-1 039 685	-1 134 812
Net (Sales) / Purchases	-25 880	-88 867	-63 083	-25 784	-114 167	-53 042	-47 566	-123 865

Turnover on the Interest Rate Market

Standard Trades	Month Ended Aug 2020	Year to Date 2020	Year to Date 2019	% Change Year on Year	2019	2018	2017	2016
Trades	25 570	239 321	197 957	20.90%	291 499	302 385	291 730	283 127
Nominal (R Mil)	748 402	7 861 402	6 929 677	13.45%	9 916 268	9 185 860	7 876 304	7 321 629
Consideration (R Mil)	723 727	7 572 514	6 976 003	8.55%	9 975 147	9 451 509	8 198 143	7 580 050
Repo Trades								
Trades	10 082	103 527	121 840	-15.03%	177 104	161 055	153 015	170 507
Nominal (Mil)	1 695 736	14 870 717	17 802 342	-16.47%	25 798 546	20 951 365	19 085 335	19 586 029
Consideration (R Mil)	1 604 479	14 492 572	17 510 204	-17.23%	25 522 755	20 334 924	18 571 364	19 133 372
Other Trades*								
Trades	602	8 245	6 341	30.03%	9 100	8 603	8 729	7 665
Nominal (Mil)	52 454	717 145	477 305	50.25%	717 436	658 610	737 277	747 909
Consideration (R Mil)	18 862	245 624	165 031	48.84%	223 466	206 820	305 414	370 548

*Other Trades include FOV, SD and OX

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

	Month Ended Aug 2020	Year to Date 2020	Year to Date 2019	Difference Year on Year	2019	2018	2017	2016
Purchases**	72 134	978 491	986 732	-8 240	1 367 130	1 118 355	1 072 127	954 436
Sales**	76 071	1 044 498	1 011 431	33 067	1 389 324	1 183 484	1 016 544	922 129
Net (Sales) / Purchases	-3 938	-66 007	-24 700	-41 307	-22 194	-65 129	55 583	32 307

**Nominal of Standards Trades

Market Profile - Aug 2020

Turnover on the JSE Interest Rate Derivatives Market

	Month Ended Aug 2020	Year to Date 2020	Year to Date 2019	% Change Year on Year	2019	2018	2017	2016
Futures								
Trades	1 047	11 443	9 022	26.83%	12 780	12 477	12 791	14 410
Volume	920 517	9 426 958	7 730 566	21.94%	10 461 871	11 788 350	11 946 344	9 230 179
Value (R Mil)	77 618	956 249	851 125	12.35%	1 158 376	1 282 927	1 329 270	1 073 119
Open Interest	1 045 749	1 045 749	852 035	22.74%	947 574	829 599	1 021 723	802 030
Options								
Trades	167	1 181	1 163	1.55%	1 550	949	809	825
Volume	61 600	543 918	720 670	-24.53%	961 911	428 713	307 322	205 539
Value (R Mil)*	178	1 003	942	6.49%	93 866	42 643	29 060	21 987
Open Interest	221 627	221 627	201 261	10.12%	275 198	140 000	97 761	36 955

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

Turnover on the Commodity Derivatives Market

	Month Ended Aug 2020	Year to Date 2020	Year to Date 2019	% Change Year on Year	2019	2018	2017	2016
Futures								
Trades	42 590	329 635	280 557	17.49%	436 351	401 483	345 698	343 265
Volume (000)	259	2 161 481	2 168 151	-0.31%	3 206 466	3 080 836	2 718	2 955
Value (R Mil)	74 100	578 231	540 778	6.93%	805 011	674 379	566 037	943 312
Open Interest	153 182	153 182	138 016	10.99%	114 681	111 034	117 783	65 553
Options								
Trades	2 044	14 089	20 683	-31.88%	27 189	34 033	30 024	43 815
Volume (000)	30	174 989	223 797	-21.81%	304 220	351 110	291	471
Value (R Mil)	285	1 470	3 929	-62.58%	4 720	4 094	3 233	14 527
Open Interest	40 567	40 567	42 056	-3.54%	43 126	71 176	50 578	36 968

Equity Market

Agency and Principal (R Million)

	Including Reported Trades			Central Order Book Trades		
	Aug 2020	Jul 2020	% change	Aug 2020	Aug 2019	% change
Agency Buy	167 320	181 580	-7.85%	155 135	164 502	-5.69%
Agency Sell	179 259	186 004	-3.63%	166 480	169 682	-1.89%
Principal Buy	280 854	294 873	-4.75%	263 582	279 440	-5.68%
Principal Sell	268 915	290 449	-7.41%	252 237	274 260	-8.03%

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)	1 391 491	2017/10/04	2 514	2015/12/11	9 748 834	10/2008
Value (R m)	74 815	2017/12/21	165 827	2016/09/18	612 552	09/2016
Market Capitalisation (R Trn)	16 176.59	2017/10/31				

Equity Market

Position in the world league in July 2020 (based on the WFE statistics)

	Jul 2020	Ranking	Jul 2019	Ranking	Ranking At Year End			
					2019	2018	2017	2016
Market Capitalisation (US\$ million)	857 028	19	958 471	18	18	17	18	17
Market Turnover (US\$ million)	28 000	24	25 823	17	19	20	20	24
Monthly Liquidity %	36.53%	30	32.3%	19	18	25	22	29

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 2020	Year to Date 2020	Year to Date 2019	% Change Year on Year	2019	2018	2017	2016
Acquisition of Assets	-	1 419	1 107	28.16%	1 107	5 231	23 315	13 085
Rights Issue	6 351	12 389	1 161	966.98%	4 409	5 097	32 688	24 160
Via Prospectus (IPOs)	-	-	-	0.00%	-	-	-	-
Share Incentive	47	1 768	3 656	-51.63%	4 585	6 461	9 468	9 374
Waiver of Pre-emptive rights	133	20 024	22 489	-10.96%	25 745	38 830	35 048	69 649
TOTAL	6 531	35 600	28 413	25.30%	35 847	55 620	100 520	116 269

NB: The totals may vary monthly

Annualised JSE liquidity

	Month Ended Aug 2020	Year to Date 2020	Year to Date 2019	% Change Year on Year	2019	2018	2017	2016
Overall JSE Liquidity %	37.16%	40.28%	36.10%	11.58%	35.9	44.7	35.9	34.9
Central Order Book Trades Liquidity %	34.68%	37.94%	34.34%	10.48%	34.2	42.0	33.0	32.6

Note: The monthly "local liquidity" using the value traded and Strate market capitalisation is 77.9%

Number of Companies / Securities Listed and Market Capitalisation

	Month Ended Aug 2020	Year to Date 2020	Year to Date 2019	% Change Year on Year	2019	2018	2017	2016
Mainboard, Venture, Development Capital and BEE								
Companies Listed	303	303	315	-3.81%	312	326	324	328
No of New Listings	-	4	2	100.00%	6	11	13	11
No of Delistings	2	14	13	7.69%	20	9	21	17
AltX								
Companies Listed	39	39	42	-7.14%	42	46	53	60
No of New Listings	-	-	-	-	-	1	8	7
No of Delistings	-	2	4	-100.00%	4	8	11	8
Overall JSE								
No of New Listings	-	4	2	100.00%	6	12	21	18
No of Delistings	2	16	17	-5.88%	24	17	32	25
Foreign Listings	69	69	70	-1.43%	71	74	75	76
Domestic Listings	273	273	287	-4.88%	283	298	302	312
Companies Listed	342	342	357	-4.20%	354	372	377	388
No of Securities Listed	945	945	921	2.61%	946	822	812	816
Market Capitalisation (Rbn at period)	17 246.4		16 036.3	7.55%	17 440.3	12 682.0	15 461.4	13 580.6

Note: AltX and Mainboard include companies that changed boards

FTSE/JSE Africa Index Series

	Index Code	Index Close Aug 2020	% Change Month On Month	Highest Index Close	Highest Date
Headline Indices					
All Share	J203	55 476.11	-0.44%	61 684.77	2018/01/25
Mid Cap	J201	56 476.66	-1.65%	82 603.12	2016/08/12
Small Cap	J202	36 673.60	1.34%	65 469.71	2017/03/20
Fledgling	J204	4 435.13	1.51%	8 292.53	2017/02/17
Capped All Share	J303	26 941.23	-0.39%	30 767.72	2018/01/25
Shareholder Weighted All Share	J403	11 209.71	-1.14%	13 771.56	2018/01/25
Tradeable Indices					
Top 40	J200	51 225.46	-0.28%	55 065.37	2017/11/21
Capped Top 40	J300	25 382.04	-0.34%	28 107.87	2018/01/25
Shareholder Weighted Top 40	J400	10 471.58	-1.04%	12 491.59	2017/11/21
Resource 10	J210	55 612.12	0.10%	77 308.45	2008/05/22
Gold Mining	J150	5 761.93	-5.71%	6 662.47	2020/07/27
Industrial 25	J211	74 753.16	0.33%	87 017.95	2017/11/21
Financial 15	J212	9 747.11	-4.03%	18 847.58	2018/03/06
Financial and Industrial 30	J213	69 952.62	-0.56%	88 373.33	2017/11/21
All Share Economic Group					
Oil & Gas	J500	4 216.59	2.87%	24 943.07	2007/10/26
Basic Materials	J510	40 179.30	0.19%	43 282.84	2020/08/17
Industrials	J520	25 526.09	1.98%	57 747.26	2018/01/26
Consumer Goods	J530	57 172.49	3.72%	84 330.01	2017/11/03
Consumer Services	J550	16 292.18	0.02%	35 813.95	2007/10/26
Financials	J580	24 929.12	-4.25%	48 467.67	2018/01/25
Technology	J590	41 541.05	-1.04%	71 088.51	2015/08/06
Telecommunications	J560	3 916.57	0.83%	65 291.38	2007/10/26
Health Care	J540	3 718.82	-2.43%	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	3 701.45	0.63%	4 599.97	2014/07/29
REITS Index	J867	271.97	-8.54%	1 035.84	2015/10/26
SA Listed Property Index	J253	235.72	-8.59%	694.67	2017/12/29
Capped Property Index	J254	173.93	-8.69%	597.86	2015/10/28
SA Resources	J258	31 985.18	0.19%	42 495.61	2008/05/22
Value Index	J330	295.36	0.11%	431.47	2015/05/05
Growth Index	J331	778.27	-0.81%	817.20	2020/08/05
Sub-sector Indices					
Platinum & Precious Metals	J153	76.04	5.56%	146.48	2008/05/19
General Mining	J154	12 868.12	0.58%	14 132.18	2020/08/17
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	876.06	1.07%	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 & Currency Derivatives Market

[Equity Derivatives Reports](#)

[Currency Derivatives Reports](#)

NOTE: Due to the ITaC project this data is no longer available in this format. The new PDF format reports are available on the new website section via the above links:

Market Profile - Aug 2020

Commodity Derivatives Market

	Aug 2020	Jul 2020	%Change Month on Month	Aug 2019	%Change Year on Year
Trades					
Futures					
Corn Contract	2 357	2 060	14.42%	1 221	93.04%
Soya Future	2 730	3 231	-15.51%	2 738	-0.29%
Yellow Maize Future	12 195	10 228	19.23%	11 873	2.71%
Gold	39	21	85.71%	19	105.26%
Sunflower Seeds Future	3 287	3 507	-6.27%	4 909	-33.04%
White Maize Future	17 461	13 842	26.15%	16 203	7.76%
Platinum	7	15	-53.33%	13	-46.15%
Crude Oil	-	-	-	10	-100.00%
Total Futures	38 076	32 904	15.72%	36 986	2.95%
Options					
Corn Contract	20	17	17.65%	6	233.33%
Soya Future	92	121	-23.97%	7	1214.29%
Yellow Maize Future	283	286	-1.05%	533	-46.90%
Gold	-	-	-	-	-
Sunflower Seeds Future	35	20	75.00%	10	250.00%
White Maize Future	1 542	728	111.81%	1 264	21.99%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	1 972	1 172	68.26%	1 820	8.35%
Volume					
Futures					
Corn Contract	22 235	26 675	-16.64%	29 205	-23.87%
Soya Future	23 927	26 873	-10.96%	40 337	-40.68%
Yellow Maize Future	59 514	80 615	-26.18%	69 447	-14.30%
Gold	733	126	481.75%	1 044	-29.79%
Sunflower Seeds Future	24 714	28 191	-12.33%	30 216	-18.21%
White Maize Future	88 557	110 495	-19.85%	88 329	0.26%
Platinum	334	52	542.31%	253	32.02%
Crude Oil	-	-	-	68	-100.00%
Total Futures	220 014	273 027	-19.42%	258 899	-15.02%
Options					
Corn Contract	30	33	-9.09%	272	-88.97%
Soya Future	3 442	1 584	117.30%	69	4888.41%
Yellow Maize Future	5 789	6 372	-9.15%	10 931	-47.04%
Gold	-	-	-	-	-
Sunflower Seeds Future	1 807	979	84.58%	13	13800.00%
White Maize Future	17 189	8 413	104.31%	13 639	26.03%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	28 257	17 381	62.57%	24 924	13.37%
Value(ZAR000)					
Futures					
Corn Contract	5 243 949	6 258 502	-16.21%	6 959 464	-24.65%
Soya Future	8 809 850	9 307 656	-5.35%	11 442 678	-23.01%
Yellow Maize Future	17 727 733	22 058 682	-19.63%	19 354 515	-8.41%
Gold	250 692	40 535	518.46%	243 190	3.08%
Sunflower Seeds Future	8 330 355	8 601 374	-3.15%	8 419 902	-1.06%
White Maize Future	26 148 413	29 125 802	-10.22%	25 856 085	1.13%
Platinum	55 076	8 333	560.91%	33 797	62.96%
Crude Oil	-	-	-	5 690	-100.00%
Total Futures	66 566 068	75 400 884	-11.72%	72 315 320	-7.95%
Options					
Corn Contract	463	263	76.28%	2 691	-82.79%
Soya Future	35 600	11 151	219.25%	1 041	3320.97%
Yellow Maize Future	40 317	58 188	-30.71%	158 474	-74.56%
Gold	-	-	-	-	-
Sunflower Seeds Future	7 486	6 152	21.68%	147	5007.92%
White Maize Future	196 634	89 603	119.45%	248 103	-20.74%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	280 500	165 356	69.63%	410 455	-31.66%
Open Interest					
Futures					
Corn Contract	30 641	29 593	3.54%	15 309	100.15%
Soya Future	12 125	13 951	-13.09%	15 717	-22.85%
Yellow Maize Future	38 441	34 013	13.02%	36 164	6.30%
Gold	486	402	20.90%	516	-5.81%
Sunflower Seeds Future	7 530	8 927	-15.65%	7 704	-2.26%
White Maize Future	45 533	36 766	23.85%	31 023	46.77%
Platinum	122	140	-12.86%	273	-55.31%
Crude Oil	1	1	0.00%	30	-96.67%
Options					
Corn Contract	100	100	0.00%	389	-74.29%
Soya Future	2 803	2 948	-4.92%	522	436.97%
Yellow Maize Future	12 844	11 356	13.10%	17 275	-25.65%
Gold	-	-	-	-	-
Sunflower Seeds Future	2 032	1 758	15.59%	653	211.18%
White Maize Future	19 912	12 344	61.31%	21 188	-6.02%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-