

Market Highlights

Turnover on the JSE Equities Market

Central Order Book and Reported Trades	Month Ended Oct 2019	Year to Date 2019	Year to Date 2018	% Change Year on Year	2018	2017	2016	2015
Trades	8 171 818	63 635 960	58 018 193	9.68%	70 356 164	67 786 095	71 179 762	61 894 253
Volume (Mil)	7 909	66 650	76 761	-13.17%	91 717	85 958	79 501	74 406
Value (R Mil)	496 031	4 301 473	4 749 254	-9.43%	5 537 665	5 479 433	5 892 768	5 015 419
Reported Trades								
Trades	1 437	11 632	19 654	-40.82%	21 951	36 150	38 735	30 897
Volume (Mil)	668	5 727	7 319	-21.75%	8 350	10 343	6 935	7 273
Value (R Mil)	22 442	202 875	289 694	-29.97%	328 909	417 329	379 199	336 258

Foreign Trading on the JSE Equities Market (R Million)

	Month Ended Oct 2019	Year to Date 2019	Year to Date 2018	Difference Year on Year	2018	2017	2016	2015
Purchases	68 334	754 135	929 246	-175 111	1 074 516	992 119	1 010 947	969 468
Sales	-90 884	-850 386	-951 689	101 303	-1 127 559	-1 039 685	-1 134 812	-970 485
Net (Sales) / Purchases	-22 550	-96 251	-22 444	-73 807	-53 042	-47 566	-123 865	-1 017

Turnover on the Interest Rate Market

	Month Ended Oct 2019	Year to Date 2019	Year to Date 2018	% Change Year on Year	2018	2017	2016	2015
Standard Trades								
Trades	27 717	247 964	258 690	-4.15%	302 385	291 730	283 127	290 607
Nominal (R Mil)	863 885	8 523 740	7 961 177	7.07%	9 185 860	7 876 304	7 321 629	6 653 964
Consideration (R Mil)	870 195	8 577 502	8 225 096	4.28%	9 451 509	8 198 143	7 580 050	7 166 248
Repo Trades								
Trades	16 302	151 801	135 940	11.67%	161 055	153 015	170 507	157 998
Nominal (Mil)	2 306 151	22 242 004	17 593 065	26.42%	20 951 365	19 085 335	19 586 029	15 650 220
Consideration (R Mil)	2 322 365	21 969 899	17 188 418	27.82%	20 334 924	18 571 364	19 133 372	16 112 281
Other Trades*								
Trades	712	7 819	7 107	10.02%	8 603	8 729	7 665	5 572
Nominal (Mil)	53 973	603 931	523 293	15.41%	658 610	737 277	747 909	434 632
Consideration (R Mil)	17 487	193 993	168 506	15.13%	206 820	305 414	370 548	240 709

*Other Trades include FOV, SD and OX

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

	Month Ended Oct 2019	Year to Date 2019	Year to Date 2018	Difference Year on Year	2018	2017	2016	2015
Purchases**	108 078	1 186 061	1 080 463	105 599	1 118 355	1 072 127	954 436	821 507
Sales**	105 092	1 216 565	1 162 538	54 027	1 183 484	1 016 544	922 129	820 729
Net (Sales) / Purchases	2 986	-30 504	-82 075	51 572	-65 129	55 583	32 307	778

**Nominal of Standards Trades

Turnover on the JSE Interest Rate Derivatives Market

	Month Ended Oct 2019	Year to Date 2019	Year to Date 2018	% Change Year on Year	2018	2017	2016	2015
Futures								
Trades	1 988	11 314	11 599	-2.46%	12 477	12 791	14 410	9 505
Volume	1 976 325	9 792 609	11 084 294	-11.65%	11 788 350	11 946 344	9 230 179	5 344 460
Value (R Mil)	226 746	1 087 348	1 218 705	-10.78%	1 282 927	1 329 270	1 073 119	698 663
Open Interest	1 234 482	1 234 482	1 238 825	-0.35%	829 599	1 021 723	802 030	621 382
Options								
Trades	80	1 269	787	61.25%	949	809	825	1 013
Volume	58 639	786 798	348 091	126.03%	428 713	307 322	205 539	348 297
Value (R Mil)*	5 817	77 669	34 977	122.06%	42 643	29 060	21 987	37 202
Open Interest	237 471	237 471	118 910	99.71%	140 000	97 761	36 955	75 609

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

Turnover on the Commodity Derivatives Market

	Month Ended Oct 2019	Year to Date 2019	Year to Date 2018	% Change Year on Year	2018	2017	2016	2015
Futures								
Trades	44 489	355 819	320 904	10.88%	401 483	345 698	343 265	319 935
Volume (000)	257	2 626 659	2 454 148	7.03%	3 080 836	2 718	2 955	2 956
Value (R Mil)	67 585	659 119	522 808	26.07%	674 379	566 037	943 312	736 984
Open Interest	133 964	133 964	145 233	-7.76%	111 034	117 783	65 553	89 089
Options								
Trades	1 867	23 932	24 310	-1.55%	34 033	30 024	43 815	42 966
Volume (000)	23	267 925	257 718	3.96%	351 110	291	471	544
Value (R Mil)	242	4 348	2 212	96.59%	4 094	3 233	14 527	12 378
Open Interest	59 850	59 850	76 730	-22.00%	71 176	50 578	36 968	87 294

Equity Market

Agency and Principal (R Million)

	Including Reported Trades			Central Order Book Trades		
	Oct 2019	Sep 2019	% change	Oct 2019	Oct 2018	% change
Agency Buy	157 791	168 550	-6.38%	147 474	156 476	-5.75%
Agency Sell	163 981	168 683	-2.79%	152 972	161 137	-5.07%
Principal Buy	338 241	356 071	-5.01%	326 116	348 451	-6.41%
Principal Sell	332 050	355 938	-6.71%	320 618	343 790	-6.74%

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				



Market Profile - Oct 2019

Equity Market

Position in the world league in September 2019 (based on the WFE statistics)

	Sep 2019	Ranking	Sep 2018	Ranking	Ranking At Year End			
					2018	2017	2016	2015
Market Capitalisation (US\$ million)	975 563	19	988 339	18	19	17	18	17
Market Turnover (US\$ million)	34 401	20	34 636	19	19	20	20	24
Year to Date Liquidity %	34.32%	28	41.95%	25	25	30	22	29
Monthly Liquidity %	40.73%	25	40.58%	25	30	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 Oct 2019	Year to Date 2019	Year to Date 2018	% Change Year on Year	2018	2017	2016	2015
Rights Issue	-	3 247	4 172	-22.18%	5 097	32 688	24 160	35 842
Via Prospetus (IPOs)	-	-	-	0.00%	-	-	-	-
Share Incentive	78	3 776	5 823	-35.15%	6 461	9 468	9 374	11 688
Waiver of Pre-emptive rights	873	23 727	38 408	-38.22%	38 830	35 048	69 649	109 530
TOTAL	951	31 857	51 985	-38.72%	55 620	100 520	116 269	250 190

NB: The totals may vary monthly

Annualised JSE liquidity

	Month Ended Oct 2019	Year to Date 2019	Year to Date 2018	% Change Year on Year	2018	2017	2016	2015
Central Order Book Trades Liquidity %	34.67%	35.40%	40.33%	-12.22%	42.0	33.0	32.6	39.9

Note: The monthly "local liquidity" using the value traded and Strate market capitalisation is 70.85%

Number of Companies / Securities Listed and Market Capitalisation

	Month Ended Oct 2019	Year to Date 2019	Year to Date 2018	% Change Year on Year	2018	2017	2016	2015
Companies Listed	314	314	325	-3.38%	326	324	328	331
No of New Listings	1	4	10	-60.00%	11	13	11	15
No of Delistings	1	16	9	77.78%	9	21	17	18
AltX								
Companies Listed	42	42	46	-8.70%	46	53	60	64
No of New Listings	-	-	1	-100.00%	1	8	7	8
No of Delistings	-	4	8	-100.00%	8	11	8	1
Overall JSE								
No of New Listings	1	4	11	-63.64%	12	21	18	23
No of Delistings	1	20	17	17.65%	17	32	25	19
Foreign Listings	70	70	74	-5.41%	74	75	76	71
Domestic Listings	286	286	297	-3.70%	298	302	312	324
Companies Listed	356	356	371	-4.04%	372	377	388	395
No of Securities Listed	936	936	830	12.77%	822	812	816	858
Market Capitalisation (Rbn at period)	17 244.1		13 363.6	29.04%	12 682.0	15 461.4	13 580.6	11 727.6

Note: AltX and Mainboard include companies that changed boards



Market Profile - Oct 2019

FTSE/JSE Africa Index Series

	Index Code	Index Close Oct 2019	% Change Month On Month	Highest Index Close	Highest Date
Headline Indices					
All Share	J203	56 425.11	2.92%	61 684.77	2018/01/25
Mid Cap	J201	74 113.60	6.82%	82 603.12	2016/08/12
Small Cap	J202	46 815.45	1.42%	65 469.71	2017/03/20
Fledgling	J204	5 844.78	-1.53%	8 292.53	2017/02/17
Capped All Share	J303	27 998.93	3.46%	30 767.72	2018/01/25
Shareholder Weighted All Share	J403	11 833.48	2.36%	13 771.56	2018/01/25
Tradeable Indices					
Top 40	J200	50 168.48	2.78%	55 065.37	2017/11/21
Capped Top 40	J300	25 689.90	3.80%	28 107.87	2018/01/25
Shareholder Weighted Top 40	J400	10 546.69	2.05%	12 491.59	2017/11/21
Resource 10	J210	46 572.16	7.14%	77 308.45	2008/05/22
Gold Mining	J150	2 750.43	22.04%	3 456.48	2002/09/16
Industrial 25	J211	69 772.98	0.19%	87 017.95	2017/11/21
Financial 15	J212	15 854.22	2.83%	18 847.58	2018/03/06
Financial and Industrial 30	J213	74 271.15	0.84%	88 373.33	2017/11/21
All Share Economic Group					
Oil & Gas	J500	-	0.00%	24 943.07	2007/10/26
Basic Materials	J510	33 505.57	7.20%	42 763.39	2008/05/22
Industrials	J520	40 710.92	3.56%	57 747.26	2018/01/26
Consumer Goods	J530	59 826.32	2.81%	84 330.01	2017/11/03
Consumer Services	J550	22 673.73	6.14%	35 813.95	2007/10/26
Financials	J580	39 855.16	3.06%	48 467.67	2018/01/25
Technology	J590	28 589.67	-6.14%	71 088.51	2015/08/06
Telecommunications	J560	5 401.15	0.71%	65 291.38	2007/10/26
Health Care	J540	4 118.04	10.07%	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	3 663.17	5.58%	4 599.97	2014/07/29
REITS Index	J867	577.83	-0.16%	1 035.84	2015/10/26
SA Listed Property Index	J253	456.61	-0.59%	694.67	2017/12/29
Capped Property Index	J254	353.91	0.61%	597.86	2015/10/28
SA Resources	J258	26 709.83	7.20%	42 495.61	2008/05/22
Value Index	J330	362.01	3.09%	431.47	2015/05/05
Growth Index	J331	677.19	2.74%	738.93	2017/11/21
Sub-sector Indices					
Platinum & Precious Metals	J153	52.76	16.66%	146.48	2008/05/19
General Mining	J154	11 404.01	3.02%	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	838.71	3.71%	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 - Oct 2019

Commodity Derivatives Market

	Oct 2019	Sep 2019	%Change Month on Month	Oct 2018	%Change Year on Year
Trades					
Futures					
Corn Contract	1 341	837	60.22%	800	67.63%
Soya Future	2 554	2 127	20.08%	2 460	3.82%
Yellow Maize Future	14 047	9 444	48.74%	7 205	94.96%
Gold	12	26	-53.85%	13	-7.69%
Sunflower Seeds Future	3 413	3 725	-8.38%	3 156	8.14%
White Maize Future	16 934	11 138	52.04%	10 844	56.16%
Platinum	10	8	25.00%	29	-65.52%
Crude Oil	11	1	1000.00%	-	100.00%
Total Futures	38 322	27 306	40.34%	24 507	56.37%
Options					
Corn Contract	1	2	-50.00%	1	0.00%
Soya Future	71	31	129.03%	48	47.92%
Yellow Maize Future	414	291	42.27%	377	9.81%
Gold	-	-	-	-	-
Sunflower Seeds Future	22	15	46.67%	92	-76.09%
White Maize Future	1 302	948	37.34%	1 698	-23.32%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	1 810	1 287	40.64%	2 216	-18.32%
Volume					
Futures					
Corn Contract	26 693	15 993	66.90%	15 308	74.37%
Soya Future	21 237	18 206	16.65%	35 552	-40.26%
Yellow Maize Future	63 889	52 047	22.75%	37 847	68.81%
Gold	988	479	106.26%	63	1468.25%
Sunflower Seeds Future	12 780	17 336	-26.28%	21 663	-41.01%
White Maize Future	82 168	65 053	26.31%	59 010	39.24%
Platinum	279	271	2.95%	149	87.25%
Crude Oil	126	30	320.00%	-	100.00%
Total Futures	208 160	169 415	22.87%	169 592	22.74%
Options					
Corn Contract	10	12	-16.67%	20	-50.00%
Soya Future	957	694	37.90%	981	-2.45%
Yellow Maize Future	6 727	4 512	49.09%	3 784	77.77%
Gold	-	-	-	-	-
Sunflower Seeds Future	175	468	-62.61%	1 266	-86.18%
White Maize Future	12 597	12 405	1.55%	13 525	-6.86%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	20 466	18 091	13.13%	19 576	4.55%
Value(ZAR000)					
Futures					
Corn Contract	6 260 286	3 493 760	79.18%	3 341 537	87.35%
Soya Future	6 306 430	5 186 920	21.58%	8 347 910	-24.45%
Yellow Maize Future	17 760 530	13 878 352	27.97%	9 310 090	90.77%
Gold	226 185	108 879	107.74%	11 306	1900.62%
Sunflower Seeds Future	3 640 060	4 760 950	-23.54%	5 570 179	-34.65%
White Maize Future	23 729 383	18 237 296	30.11%	14 336 839	65.51%
Platinum	38 382	38 513	-0.34%	18 026	112.92%
Crude Oil	10 155	2 642	284.42%	-	100.00%
Total Futures	57 971 410	45 707 312	26.83%	40 935 887	41.62%
Options					
Corn Contract	28	26	7.58%	294	-90.48%
Soya Future	6 753	5 536	21.98%	6 511	3.72%
Yellow Maize Future	53 583	40 351	32.79%	33 520	59.85%
Gold	-	-	-	-	-
Sunflower Seeds Future	1 669	2 033	-17.90%	5 778	-71.11%
White Maize Future	171 903	123 496	39.20%	125 831	36.61%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	233 936	171 442	36.45%	171 933	36.06%
Open Interest					
Futures					
Corn Contract	19 091	17 281	10.47%	18 899	1.02%
Soya Future	12 198	13 912	-12.32%	20 563	-40.68%
Yellow Maize Future	36 294	37 569	-3.39%	29 896	21.40%
Gold	793	267	197.00%	684	15.94%
Sunflower Seeds Future	5 911	6 595	-10.37%	9 490	-37.71%
White Maize Future	32 096	32 015	0.25%	40 476	-20.70%
Platinum	132	132	0.00%	367	-64.03%
Crude Oil	2	-	100.00%	1	100.00%
Options					
Corn Contract	411	401	2.49%	88	367.05%
Soya Future	1 360	629	116.22%	2 509	-45.80%
Yellow Maize Future	20 751	18 808	10.33%	21 710	-4.42%
Gold	-	-	-	-	-
Sunflower Seeds Future	941	958	-1.77%	4 249	-77.85%
White Maize Future	30 926	25 316	22.16%	42 825	-27.79%
Platinum	-	-	-	40	-100.00%
Crude Oil	-	-	-	-	-