

Market Highlights

Turnover on the JSE Equities Market

Central Order Book and Reported Trades	Month Ended Sep 2020	Year to Date 2020	Year to Date 2019	% Change Year on Year	2019	2018	2017	2016
Trades	7 559 192	72 018 939	55 464 142	29.85%	76 554 772	70 356 164	67 786 095	71 179 762
Volume (Mil)	8 985	88 277	58 741	50.28%	82 472	91 717	85 958	79 501
Value (R Mil)	476 758	4 444 539	3 805 441	16.79%	5 137 534	5 537 665	5 479 433	5 892 768
Reported Trades								
Trades	1 263	12 175	10 195	19.42%	13 577	21 951	36 150	38 735
Volume (Mil)	472	7 078	5 059	39.90%	7 535	8 350	10 343	6 935
Value (R Mil)	22 043	245 758	180 433	36.20%	237 942	328 909	417 329	379 199

Foreign Trading on the JSE Equities Market (R Million)

	Month Ended Sep 2020	Year to Date 2020	Year to Date 2019	Difference Year on Year	2019	2018	2017	2016
Purchases	66 905	715 482	685 801	29 681	899 391	1 074 516	992 119	1 010 947
Sales	-82 617	-820 057	-759 502	-60 555	-1 013 558	-1 127 559	-1 039 685	-1 134 812
Net (Sales) / Purchases	-15 712	-104 575	-73 701	-30 874	-114 167	-53 042	-47 566	-123 865

Turnover on the Interest Rate Market

Standard Trades	Month Ended Sep 2020	Year to Date 2020	Year to Date 2019	% Change Year on Year	2019	2018	2017	2016
Trades	25 130	264 608	220 247	20.14%	291 499	302 385	291 730	283 127
Nominal (R Mil)	809 918	8 672 892	7 659 855	13.23%	9 916 268	9 185 860	7 876 304	7 321 629
Consideration (R Mil)	778 841	8 352 888	7 707 307	8.38%	9 975 147	9 451 509	8 198 143	7 580 050
Repo Trades								
Trades	11 607	115 125	135 499	-15.04%	177 104	161 055	153 015	170 507
Nominal (Mil)	2 039 321	16 909 850	19 935 853	-15.18%	25 798 546	20 951 365	19 085 335	19 586 029
Consideration (R Mil)	1 966 844	16 458 910	19 647 534	-16.23%	25 522 755	20 334 924	18 571 364	19 133 372
Other Trades*								
Trades	601	8 847	7 107	24.48%	9 100	8 603	8 729	7 665
Nominal (Mil)	39 438	756 626	549 958	37.58%	717 436	658 610	737 277	747 909
Consideration (R Mil)	15 911	261 602	176 505	48.21%	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 Sep 2020	Year to Date 2020	Year to Date 2019	Difference Year on Year	2019	2018	2017	2016
Purchases**	80 273	1 058 749	1 077 984	-19 234	1 367 130	1 118 355	1 072 127	954 436
Sales**	84 552	1 129 011	1 111 473	17 538	1 389 324	1 183 484	1 016 544	922 129
Net (Sales) / Purchases	-4 278	-70 262	-33 489	-36 772	-22 194	-65 129	55 583	32 307

**Nominal of Standards Trades

Market Profile - Sep 2020

Turnover on the JSE Interest Rate Derivatives Market

	Month Ended Sep 2020	Year to Date 2020	Year to Date 2019	% Change Year on Year	2019	2018	2017	2016
Futures								
Trades	533	11 976	9 326	28.42%	12 780	12 477	12 791	14 410
Volume	69 931	9 496 889	7 816 284	21.50%	10 461 871	11 788 350	11 946 344	9 230 179
Value (R Mil)	6 444	962 693	860 602	11.86%	1 158 376	1 282 927	1 329 270	1 073 119
Open Interest	1 031 519	1 031 519	886 580	16.35%	947 574	829 599	1 021 723	802 030
Options								
Trades	83	1 264	1 189	6.31%	1 550	949	809	825
Volume	25 183	569 101	728 159	-21.84%	961 911	428 713	307 322	205 539
Value (R Mil)*	55	1 058	955	10.79%	93 866	42 643	29 060	21 987
Open Interest	236 877	236 877	207 681	14.06%	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 Sep 2020	Year to Date 2020	Year to Date 2019	% Change Year on Year	2019	2018	2017	2016
Futures								
Trades	31 223	360 858	311 330	15.91%	436 351	401 483	345 698	343 265
Volume (000)	220	2 381 689	2 369 807	0.50%	3 206 466	3 080 836	2 718	2 955
Value (R Mil)	69 894	648 126	591 534	9.57%	805 011	674 379	566 037	943 312
Open Interest	151 165	151 165	138 313	9.29%	114 681	111 034	117 783	65 553
Options								
Trades	2 240	16 329	22 065	-26.00%	27 189	34 033	30 024	43 815
Volume (000)	38	213 276	245 089	-12.98%	304 220	351 110	291	471
Value (R Mil)	533	2 004	4 107	-51.21%	4 720	4 094	3 233	14 527
Open Interest	53 907	53 907	50 671	6.39%	43 126	71 176	50 578	36 968

Equity Market

Agency and Principal (R Million)

	Including Reported Trades			Central Order Book Trades		
	Sep 2020	Aug 2020	% change	Sep 2020	Sep 2019	% change
Agency Buy	177 156	167 320	5.88%	166 435	155 135	7.28%
Agency Sell	176 134	179 259	-1.74%	166 097	166 480	-0.23%
Principal Buy	299 602	280 854	6.68%	288 280	263 582	9.37%
Principal Sell	300 624	268 915	11.79%	288 617	252 237	14.42%

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 August 2020 (based on the WFE statistics)

	Aug 2020	Ranking	Aug 2019	Ranking	Ranking At Year End			
					2019	2018	2017	2016
Market Capitalisation (US\$ million)	866 128	18	958 471	18	18	17	18	17
Market Turnover (US\$ million)	26 453	24	25 823	17	19	20	20	24
Monthly Liquidity %	34.24%	32	0.3	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 Sep 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	14 793	27 182	3 247	737.15%	4 409	5 097	32 688	24 160
Via Prospectus (IPOs)	-	-	-	0.00%	-	-	-	-
Share Incentive	184	1 953	3 698	-47.20%	4 585	6 461	9 468	9 374
Waiver of Pre-emptive rights	12 932	32 956	22 854	44.20%	25 745	38 830	35 048	69 649
TOTAL	27 909	63 510	30 906	105.49%	35 847	55 620	100 520	116 269

NB: The totals may vary monthly

Annualised JSE liquidity

	Month Ended Sep 2020	Year to Date 2020	Year to Date 2019	% Change Year on Year	2019	2018	2017	2016
Overall JSE Liquidity %	39.35%	41.73%	38.20%	9.24%	35.9	44.7	35.9	34.9
Central Order Book Trades Liquidity %	37.50%	39.35%	36.52%	7.75%	34.2	42.0	33.0	32.6

Note: The monthly "local liquidity" using the value traded and Strate market capitalisation is 83.67%

Number of Companies / Securities Listed and Market Capitalisation

	Month Ended Sep 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	314	-3.50%	312	326	324	328
No of New Listings	-	4	3	33.33%	6	11	13	11
No of Delistings	-	14	15	-6.67%	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	3	33.33%	6	12	21	18
No of Delistings	-	16	19	-15.79%	24	17	32	25
Foreign Listings	69	69	70	-1.43%	71	74	75	76
Domestic Listings	273	273	286	-4.55%	283	298	302	312
Companies Listed	342	342	356	-3.93%	354	372	377	388
No of Securities Listed	977	977	948	3.06%	946	822	812	816
Market Capitalisation (Rbn at period)	16 470.4		17 498.2	-5.87%	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 Sep 2020	% Change Month On Month	Highest Index Close	Highest Date
Headline Indices					
All Share	J203	54 264.96	-2.18%	61 684.77	2018/01/25
Mid Cap	J201	56 859.15	0.68%	82 603.12	2016/08/12
Small Cap	J202	36 884.60	0.58%	65 469.71	2017/03/20
Fledgling	J204	4 372.94	-1.40%	8 292.53	2017/02/17
Capped All Share	J303	26 454.63	-1.81%	30 767.72	2018/01/25
Shareholder Weighted All Share	J403	10 984.34	-2.01%	13 771.56	2018/01/25
Tradeable Indices					
Top 40	J200	50 042.44	-2.31%	55 065.37	2017/11/21
Capped Top 40	J300	24 927.06	-1.79%	28 107.87	2018/01/25
Shareholder Weighted Top 40	J400	10 230.02	-2.31%	12 491.59	2017/11/21
Resource 10	J210	53 383.39	-4.01%	77 308.45	2008/05/22
Gold Mining	J150	5 108.52	-11.34%	6 662.47	2020/07/27
Industrial 25	J211	73 187.40	-2.09%	87 017.95	2017/11/21
Financial 15	J212	10 071.85	3.33%	18 847.58	2018/03/06
Financial and Industrial 30	J213	69 078.76	-1.25%	88 373.33	2017/11/21
All Share Economic Group					
Oil & Gas	J500	5 697.66	35.12%	24 943.07	2007/10/26
Basic Materials	J510	38 375.94	-4.49%	43 282.84	2020/08/17
Industrials	J520	25 758.10	0.91%	57 747.26	2018/01/26
Consumer Goods	J530	57 517.07	0.60%	84 330.01	2017/11/03
Consumer Services	J550	17 179.87	5.45%	35 813.95	2007/10/26
Financials	J580	25 474.90	2.19%	48 467.67	2018/01/25
Technology	J590	39 465.44	-5.00%	71 088.51	2015/08/06
Telecommunications	J560	3 709.09	-5.30%	65 291.38	2007/10/26
Health Care	J540	3 613.98	-2.82%	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	3 574.62	-3.43%	4 599.97	2014/07/29
REITS Index	J867	265.56	-2.36%	1 035.84	2015/10/26
SA Listed Property Index	J253	227.72	-3.39%	694.67	2017/12/29
Capped Property Index	J254	165.79	-4.68%	597.86	2015/10/28
SA Resources	J258	30 560.95	-4.45%	42 495.61	2008/05/22
Value Index	J330	292.87	-0.84%	431.47	2015/05/05
Growth Index	J331	754.87	-3.01%	817.20	2020/08/05
Sub-sector Indices					
Platinum & Precious Metals	J153	71.68	-5.74%	146.48	2008/05/19
General Mining	J154	12 421.45	-3.47%	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	861.66	-1.64%	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 - Sep 2020

Commodity Derivatives Market

	Sep 2020	Aug 2020	%Change Month on Month	Sep 2019	%Change Year on Year
Trades					
Futures					
Corn Contract	1 562	2 357	-33.73%	837	86.62%
Soya Future	2 373	2 730	-13.08%	2 127	11.57%
Yellow Maize Future	8 917	12 195	-26.88%	9 444	-5.58%
Gold	23	39	-41.03%	26	-11.54%
Sunflower Seeds Future	2 548	3 287	-22.48%	3 725	-31.60%
White Maize Future	12 891	17 461	-26.17%	11 138	15.74%
Platinum	7	7	0.00%	8	-12.50%
Crude Oil	2	-	100.00%	1	100.00%
Total Futures	28 323	38 076	-25.61%	27 306	3.72%
Options					
Corn Contract	16	20	-20.00%	2	700.00%
Soya Future	213	92	131.52%	31	587.10%
Yellow Maize Future	415	283	46.64%	291	42.61%
Gold	-	-	-	-	-
Sunflower Seeds Future	83	35	137.14%	15	453.33%
White Maize Future	1 482	1 542	-3.89%	948	56.33%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	2 209	1 972	12.02%	1 287	71.64%
Volume					
Futures					
Corn Contract	13 764	22 235	-38.10%	15 993	-13.94%
Soya Future	22 275	23 927	-6.90%	18 206	22.35%
Yellow Maize Future	52 960	59 514	-11.01%	52 047	1.75%
Gold	375	733	-48.84%	479	-21.71%
Sunflower Seeds Future	19 818	24 714	-19.81%	17 336	14.32%
White Maize Future	81 650	88 557	-7.80%	65 053	25.51%
Platinum	168	334	-49.70%	271	-38.01%
Crude Oil	2	-	100.00%	30	-93.33%
Total Futures	191 012	220 014	-13.18%	169 415	12.75%
Options					
Corn Contract	54	30	80.00%	12	350.00%
Soya Future	4 774	3 442	38.70%	694	587.90%
Yellow Maize Future	12 997	5 789	124.51%	4 512	188.05%
Gold	-	-	-	-	-
Sunflower Seeds Future	2 237	1 807	23.80%	468	377.99%
White Maize Future	17 544	17 189	2.07%	12 405	41.43%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	37 606	28 257	33.09%	18 091	107.87%
Value(ZAR000)					
Futures					
Corn Contract	3 416 448	5 243 949	-34.85%	3 493 760	-2.21%
Soya Future	8 586 583	8 809 850	-2.53%	5 186 920	65.54%
Yellow Maize Future	16 777 750	17 727 733	-5.36%	13 878 352	20.89%
Gold	123 376	250 692	-50.79%	108 879	13.32%
Sunflower Seeds Future	7 418 936	8 330 355	-10.94%	4 760 950	55.83%
White Maize Future	26 552 676	26 148 413	1.55%	18 237 296	45.60%
Platinum	25 423	55 076	-53.84%	38 513	-33.99%
Crude Oil	129	-	100.00%	2 642	-95.12%
Total Futures	62 901 322	66 566 068	-5.51%	45 707 312	37.62%
Options					
Corn Contract	646	463	39.48%	26	2381.88%
Soya Future	51 545	35 600	44.79%	5 536	831.11%
Yellow Maize Future	204 780	40 317	407.93%	40 351	407.50%
Gold	-	-	-	-	-
Sunflower Seeds Future	8 177	7 486	9.24%	2 033	302.22%
White Maize Future	266 245	196 634	35.40%	123 496	115.59%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	531 394	280 500	89.45%	171 442	209.96%
Open Interest					
Futures					
Corn Contract	30 170	30 641	-1.54%	17 281	74.58%
Soya Future	12 649	12 125	4.32%	13 912	-9.08%
Yellow Maize Future	38 130	38 441	-0.81%	37 569	1.49%
Gold	405	486	-16.67%	267	51.69%
Sunflower Seeds Future	7 410	7 530	-1.59%	6 595	12.36%
White Maize Future	42 714	45 533	-6.19%	32 015	33.42%
Platinum	114	122	-6.56%	132	-13.64%
Crude Oil	1	1	0.00%	-	100.00%
Options					
Corn Contract	135	100	35.00%	401	-66.33%
Soya Future	4 377	2 803	56.15%	629	595.87%
Yellow Maize Future	15 875	12 844	23.60%	18 808	-15.59%
Gold	-	-	-	-	-
Sunflower Seeds Future	3 322	2 032	63.48%	958	246.76%
White Maize Future	27 233	19 912	36.77%	25 316	7.57%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-