

Market Highlights

Turnover on the JSE Equities Market

Central Order Book and Reported Trades	Month Ended	Year to Date	Year to Date	% Change	2019	2018	2017	2016
	Oct 2020	2020	2019	Year on Year				
Trades	6 838 219	78 857 158	63 635 960	23.92%	76 554 772	70 356 164	67 786 095	71 179 762
Volume (Mil)	7 704	95 981	66 650	44.01%	82 472	91 717	85 958	79 501
Value (R Mil)	420 918	4 865 458	4 301 473	13.11%	5 137 534	5 537 665	5 479 433	5 892 768
Reported Trades								
Trades	1 640	13 815	11 632	18.77%	13 577	21 951	36 150	38 735
Volume (Mil)	637	7 714	5 727	34.70%	7 535	8 350	10 343	6 935
Value (R Mil)	37 184	282 942	202 875	39.47%	237 942	328 909	417 329	379 199

Foreign Trading on the JSE Equities Market (R Million)

	Month Ended	Year to Date	Year to Date	Difference	2019	2018	2017	2016
	Oct 2020	2020	2019	Year on Year				
Purchases	56 527	772 008	754 135	17 873	899 391	1 074 516	992 119	1 010 947
Sales	-74 604	-893 846	-850 386	-43 460	-1 013 558	-1 127 559	-1 039 685	-1 134 812
Net (Sales) / Purchases	-18 078	-121 838	-96 251	-25 587	-114 167	-53 042	-47 566	-123 865

Turnover on the Interest Rate Market

	Month Ended	Year to Date	Year to Date	% Change	2019	2018	2017	2016
	Oct 2020	2020	2019	Year on Year				
Standard Trades								
Trades	24 885	289 550	247 964	16.77%	291 499	302 385	291 730	283 127
Nominal (R Mil)	801 796	9 475 486	8 523 740	11.17%	9 916 268	9 185 860	7 876 304	7 321 629
Consideration (R Mil)	768 530	9 122 086	8 577 502	6.35%	9 975 147	9 451 509	8 198 143	7 580 050
Repo Trades								
Trades	9 547	124 668	151 801	-17.87%	177 104	161 055	153 015	170 507
Nominal (Mil)	1 747 725	18 655 651	22 242 004	-16.12%	25 798 546	20 951 365	19 085 335	19 586 029
Consideration (R Mil)	1 623 052	18 079 852	21 969 899	-17.71%	25 522 755	20 334 924	18 571 364	19 133 372
Other Trades*								
Trades	614	9 462	7 819	21.01%	9 100	8 603	8 729	7 665
Nominal (Mil)	45 857	802 501	603 931	32.88%	717 436	658 610	737 277	747 909
Consideration (R Mil)	12 665	274 267	193 993	41.38%	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	Year to Date	Year to Date	Difference	2019	2018	2017	2016
	Oct 2020	2020	2019	Year on Year				
Purchases**	87 209	1 146 071	1 186 061	-39 990	1 367 130	1 118 355	1 072 127	954 436
Sales**	98 257	1 228 375	1 216 565	11 810	1 389 324	1 183 484	1 016 544	922 129
Net (Sales) / Purchases	-11 048	-82 304	-30 504	-51 800	-22 194	-65 129	55 583	32 307

**Nominal of Standards Trades

Market Profile - Oct 2020

Turnover on the JSE Interest Rate Derivatives Market

	Month Ended	Year to Date	Year to Date	%Change	2019	2018	2017	2016
	Oct 2020	2020	2019	Year on Year				
Futures								
Trades	1 706	13 682	11 314	20.93%	12 780	12 477	12 791	14 410
Volume	1 712 504	11 209 393	9 792 609	14.47%	10 461 871	11 788 350	11 946 344	9 230 179
Value (R Mil)	182 101	1 144 795	1 087 348	5.28%	1 158 376	1 282 927	1 329 270	1 073 119
Open Interest	1 336 344	1 336 344	1 234 482	8.25%	947 574	829 599	1 021 723	802 030
Options								
Trades	199	1 463	1 269	15.29%	1 550	949	809	825
Volume	61 600	630 701	786 798	-19.84%	961 911	428 713	307 322	205 539
Value (R Mil)*	132	1 190	1 021	16.52%	93 866	42 643	29 060	21 987
Open Interest	229 152	229 152	237 471	-3.50%	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	Year to Date	Year to Date	%Change	2019	2018	2017	2016
	Oct 2020	2020	2019	Year on Year				
Futures								
Trades	36 494	397 352	355 819	11.67%	436 351	401 483	345 698	343 265
Volume (000)	220	2 601 467	2 626 659	-0.96%	3 206 466	3 080 836	2 718	2 955
Value (R Mil)	72 980	721 106	659 119	9.40%	805 011	674 379	566 037	943 312
Open Interest	144 683	144 683	133 964	8.00%	114 681	111 034	117 783	65 553
Options								
Trades	2 383	18 712	23 932	-21.81%	27 189	34 033	30 024	43 815
Volume (000)	27	240 151	267 925	-10.37%	304 220	351 110	291	471
Value (R Mil)	362	2 366	4 348	-45.59%	4 720	4 094	3 233	14 527
Open Interest	64 807	64 807	59 850	8.28%	43 126	71 176	50 578	36 968

Equity Market

Agency and Principal (R Million)

	Including Reported Trades			Central Order Book Trades		
	Oct 2020	Sep 2020	% change	Oct 2020	Oct 2019	% change
Agency Buy	169 684	177 156	-4.22%	148 126	166 435	-11.00%
Agency Sell	167 657	176 134	-4.81%	145 417	166 097	-12.45%
Principal Buy	251 237	299 602	-16.14%	235 608	288 280	-18.27%
Principal Sell	253 264	300 624	-15.75%	238 318	288 617	-17.43%

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 2020

Equity Market

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

	Sep 2020	Ranking	Sep 2019	Ranking	Ranking At Year End			
					2019	2018	2017	2016
Market Capitalisation (US\$ million)	841 774	19	975 563	19	18	17	18	17
Market Turnover (US\$ million)	28 465	22	34 401	20	19	20	20	24
Monthly Liquidity %	38.70%	31	0.4	25	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 Oct 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	-	27 182	3 247	737.15%	4 409	5 097	32 688	24 160
Via Prospectus (IPOs)	-	-	-	0.00%	-	-	-	-
Share Incentive	270	2 223	3 810	-41.65%	4 585	6 461	9 468	9 374
Waiver of Pre-emptive rights	10	32 966	23 727	38.94%	25 745	38 830	35 048	69 649
TOTAL	280	63 790	31 891	100.03%	35 847	55 620	100 520	116 269

NB: The totals may vary monthly

Annualised JSE liquidity

	Month Ended Oct 2020	Year to Date 2020	Year to Date 2019	% Change Year on Year	2019	2018	2017	2016
Overall JSE Liquidity %	34.16%	42.57%	37.17%	14.53%	35.9	44.7	35.9	34.9
Central Order Book Trades Liquidity %	31.06%	40.00%	35.40%	12.99%	34.2	42.0	33.0	32.6

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

Number of Companies / Securities Listed and Market Capitalisation

	Month Ended Oct 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	302	302	314	-3.82%	312	326	324	328
No of New Listings	-	4	4	0.00%	6	11	13	11
No of Delistings	1	15	16	-6.25%	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	4	0.00%	6	12	21	18
No of Delistings	1	17	20	-15.00%	24	17	32	25
Foreign Listings	69	69	70	-1.43%	71	74	75	76
Domestic Listings	272	272	286	-4.90%	283	298	302	312
Companies Listed	341	341	356	-4.21%	354	372	377	388
No of Securities Listed	944	944	936	0.85%	946	822	812	816
Market Capitalisation (Rbn at period)	15 775.9		17 244.1	-8.51%	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 Oct 2020	% Change Month On Month	Highest Index Close	Highest Date
Headline Indices					
All Share	J203	51 684.70	-4.75%	61 684.77	2018/01/25
Mid Cap	J201	55 050.40	-3.18%	82 603.12	2016/08/12
Small Cap	J202	36 710.71	-0.47%	65 469.71	2017/03/20
Fledgling	J204	4 381.83	0.20%	8 292.53	2017/02/17
Capped All Share	J303	24 928.03	-5.77%	30 767.72	2018/01/25
Shareholder Weighted All Share	J403	10 718.72	-2.42%	13 771.56	2018/01/25
Tradeable Indices					
Top 40	J200	47 472.92	-5.13%	55 065.37	2017/11/21
Capped Top 40	J300	23 321.40	-6.44%	28 107.87	2018/01/25
Shareholder Weighted Top 40	J400	9 970.71	-2.53%	12 491.59	2017/11/21
Resource 10	J210	47 317.79	-11.36%	77 308.45	2008/05/22
Gold Mining	J150	4 379.79	-14.26%	6 662.47	2020/07/27
Industrial 25	J211	73 439.58	0.34%	87 017.95	2017/11/21
Financial 15	J212	9 459.76	-6.08%	18 847.58	2018/03/06
Financial and Industrial 30	J213	68 195.35	-1.28%	88 373.33	2017/11/21
All Share Economic Group					
Oil & Gas	J500	8 420.80	47.79%	24 943.07	2007/10/26
Basic Materials	J510	34 211.15	-10.85%	43 282.84	2020/08/17
Industrials	J520	24 940.71	-3.17%	57 747.26	2018/01/26
Consumer Goods	J530	52 109.43	-9.40%	84 330.01	2017/11/03
Consumer Services	J550	17 262.51	0.48%	35 813.95	2007/10/26
Financials	J580	23 978.66	-5.87%	48 467.67	2018/01/25
Technology	J590	42 110.57	6.70%	71 088.51	2015/08/06
Telecommunications	J560	3 754.91	1.24%	65 291.38	2007/10/26
Health Care	J540	3 385.98	-6.31%	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	3 228.15	-9.69%	4 599.97	2014/07/29
REITS Index	J867	243.51	-8.30%	1 035.84	2015/10/26
SA Listed Property Index	J253	206.66	-9.25%	694.67	2017/12/29
Capped Property Index	J254	151.06	-8.88%	597.86	2015/10/28
SA Resources	J258	27 266.80	-10.78%	42 495.61	2008/05/22
Value Index	J330	271.60	-7.26%	431.47	2015/05/05
Growth Index	J331	734.84	-2.65%	817.20	2020/08/05
Sub-sector Indices					
Platinum & Precious Metals	J153	69.10	-3.60%	146.48	2008/05/19
General Mining	J154	11 128.88	-10.41%	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	853.06	-1.00%	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 2020

Commodity Derivatives Market

	Oct 2020	Sep 2020	%Change Month on Month	Oct 2019	%Change Year on Year
Trades					
Futures					
Corn Contract	1 746	1 562	11.78%	1 341	30.20%
Soya Future	3 104	2 373	30.80%	2 554	21.53%
Yellow Maize Future	9 307	8 917	4.37%	14 047	-33.74%
Gold	22	23	-4.35%	12	83.33%
Sunflower Seeds Future	2 491	2 548	-2.24%	3 413	-27.01%
White Maize Future	15 395	12 891	19.42%	16 934	-9.09%
Platinum	3	7	-57.14%	10	-70.00%
Crude Oil	5	2	150.00%	11	-54.55%
Total Futures	32 073	28 323	13.24%	38 322	-16.31%
Options					
Corn Contract	7	16	-56.25%	1	600.00%
Soya Future	143	213	-32.86%	71	101.41%
Yellow Maize Future	401	415	-3.37%	414	-3.14%
Gold	-	-	-	-	-
Sunflower Seeds Future	41	83	-50.60%	22	86.36%
White Maize Future	1 724	1 482	16.33%	1 302	32.41%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	2 316	2 209	4.84%	1 810	27.96%
Volume					
Futures					
Corn Contract	19 449	13 764	41.30%	26 693	-27.14%
Soya Future	20 118	22 275	-9.68%	21 237	-5.27%
Yellow Maize Future	53 406	52 960	0.84%	63 889	-16.41%
Gold	29	375	-92.27%	988	-97.06%
Sunflower Seeds Future	13 165	19 818	-33.57%	12 780	3.01%
White Maize Future	69 916	81 650	-14.37%	82 168	-14.91%
Platinum	13	168	-92.26%	279	-95.34%
Crude Oil	6	2	200.00%	126	-95.24%
Total Futures	176 102	191 012	-7.81%	208 160	-15.40%
Options					
Corn Contract	7	54	-87.04%	10	-30.00%
Soya Future	2 134	4 774	-55.30%	957	122.99%
Yellow Maize Future	7 686	12 997	-40.86%	6 727	14.26%
Gold	-	-	-	-	-
Sunflower Seeds Future	963	2 237	-56.95%	175	450.29%
White Maize Future	14 706	17 544	-16.18%	12 597	16.74%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	25 496	37 606	-32.20%	20 466	24.58%
Value(ZAR000)					
Futures					
Corn Contract	5 139 851	3 416 448	50.44%	6 260 286	-17.90%
Soya Future	8 011 397	8 586 583	-6.70%	6 306 430	27.04%
Yellow Maize Future	18 198 679	16 777 750	8.47%	17 760 530	2.47%
Gold	9 229	123 376	-92.52%	226 185	-95.92%
Sunflower Seeds Future	5 149 932	7 418 936	-30.58%	3 640 060	41.48%
White Maize Future	24 680 940	26 552 676	-7.05%	23 729 383	4.01%
Platinum	1 901	25 423	-92.52%	38 382	-95.05%
Crude Oil	401	129	211.07%	10 155	-96.05%
Total Futures	61 192 331	62 901 322	-2.72%	57 971 410	5.56%
Options					
Corn Contract	189	646	-70.74%	28	575.00%
Soya Future	16 405	51 545	-68.17%	6 753	142.94%
Yellow Maize Future	117 801	204 780	-42.47%	53 583	119.85%
Gold	-	-	-	-	-
Sunflower Seeds Future	1 942	8 177	-76.25%	1 669	16.33%
White Maize Future	220 533	266 245	-17.17%	171 903	28.29%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	356 871	531 394	-32.84%	233 936	52.55%
Open Interest					
Futures					
Corn Contract	27 596	30 170	-8.53%	19 091	44.55%
Soya Future	11 610	12 649	-8.21%	12 198	-4.82%
Yellow Maize Future	38 200	38 130	0.18%	36 294	5.25%
Gold	430	405	6.17%	793	-45.78%
Sunflower Seeds Future	6 921	7 410	-6.60%	5 911	17.09%
White Maize Future	40 430	42 714	-5.35%	32 096	25.97%
Platinum	107	114	-6.14%	132	-18.94%
Crude Oil	7	1	600.00%	2	250.00%
Options					
Corn Contract	128	135	-5.19%	411	-68.86%
Soya Future	5 895	4 377	34.68%	1 360	333.46%
Yellow Maize Future	18 497	15 875	16.52%	20 751	-10.86%
Gold	-	-	-	-	-
Sunflower Seeds Future	3 329	3 322	0.21%	941	253.77%
White Maize Future	32 854	27 233	20.64%	30 926	6.23%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-