

Market Highlights

Turnover on the JSE Equities Market

Central Order Book and Reported Trades	Month Ended	Year to	Year to	% Change	2020	2019	2018	2017
	Jun 2021	Date 2021	Date 2020	Year on Year				
Trades	6 919 891	40 468 658	49 884 536	-18.88%	92 970 422	76 554 772	70 356 164	67 786 095
Volume (Mil)	8 604	63 045	61 410	2.66%	117 776	82 472	91 717	85 958
Value (R Mil)	471 881	2 799 380	3 043 154	-8.01%	5 791 056	5 137 534	5 537 665	5 479 433
Reported Trades								
Trades	1 488	8 542	7 890	8.26%	16 383	13 577	21 951	36 150
Volume (Mil)	719	5 805	5 146	12.81%	9 320	7 535	8 350	10 343
Value (R Mil)	27 932	203 420	161 746	25.76%	336 907	237 942	328 909	417 329

Foreign Trading on the JSE Equities Market (R Million)

	Month Ended	Year to	Year to	Difference	2020	2019	2018	2017
	Jun 2021	Date 2021	Date 2020	Year on Year				
Purchases	62 731	508 630	499 631	8 998	941 529	899 391	1 074 516	992 119
Sales	-87 315	-549 551	-553 581	4 030	-1 067 119	-1 013 558	-1 127 559	-1 039 685
Net (Sales) / Purchases	-24 584	-40 922	-53 950	13 028	-125 590	-114 167	-53 042	-47 566

Turnover on the Interest Rate Market

Standard Trades	Month Ended	Year to	Year to	% Change	2020	2019	2018	2017
	Jun 2021	Date 2021	Date 2020	Year on Year				
Trades	29 430	170 891	186 105	-8.17%	335 248	291 499	302 385	291 730
Nominal (R Mil)	860 943	5 387 920	6 313 952	-14.67%	10 949 642	9 916 268	9 185 860	7 876 304
Consideration (R Mil)	855 368	5 292 606	6 085 111	-13.02%	10 566 924	9 975 147	9 451 509	8 198 143
Repo Trades								
Trades	14 078	74 266	82 324	-9.79%	143 567	177 104	161 055	153 015
Nominal (Mil)	2 105 087	11 345 238	11 419 907	-0.65%	21 499 151	25 798 546	20 951 365	19 085 335
Consideration (R Mil)	2 056 094	10 981 491	11 213 704	-2.07%	20 832 617	25 522 755	20 334 924	18 571 364
Other Trades*								
Trades	569	4 160	6 597	-36.94%	10 968	9 100	8 603	8 729
Nominal (Mil)	50 700	361 075	567 605	-36.39%	967 584	717 436	658 610	737 277
Consideration (R Mil)	11 332	107 710	193 646	-44.38%	343 928	223 466	206 820	305 414

*Other Trades include FOV, SD and OX

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

	Month Ended	Year to	Year to	Difference	2020	2019	2018	2017
	Jun 2021	Date 2021	Date 2020	Year on Year				
Purchases**	87 795	619 329	802 194	-182 865	1 358 203	1 367 130	1 118 355	1 072 127
Sales**	98 845	660 181	862 019	-201 837	1 406 571	1 389 324	1 183 484	1 016 544
Net (Sales) / Purchases	-11 050	-40 852	-59 825	18 973	-48 367	-22 194	-65 129	55 583

**Nominal of Standards Trades

Market Profile - Jun 2021

Turnover on the JSE Interest Rate Derivatives Market

Futures	Month Ended	Year to	Year to	% Change	2020	2019	2018	2017
	Jun 2021	Date 2021	Date 2020	Year on Year				
Trades	356	5 826	8 403	-30.67%	14 968	12 780	12 477	12 791
Volume	51 025	5 895 444	6 479 083	-9.01%	12 515 509	10 461 871	11 788 350	11 946 344
Value (R Mil)	6 128	600 272	667 254	-10.04%	1 264 935	1 158 376	1 282 927	1 329 270
Open Interest	1 018 516	1 018 516	974 250	4.54%	969 112	947 574	829 599	1 021 723
Options								
Trades	76	661	886	-25.40%	1 774	1 550	949	809
Volume	37 576	323 229	452 217	-28.52%	803 665	961 911	428 713	307 322
Value (R Mil)*	84	620	736	-15.73%	1 574	93 866	42 643	29 060
Open Interest	120 456	120 456	297 589	-59.52%	155 447	275 198	140 000	97 761

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

Turnover on the Commodity Derivatives Market

Futures	Month Ended	Year to	Year to	% Change	2020	2019	2018	2017
	Jun 2021	Date 2021	Date 2020	Year on Year				
Trades	44 596	228 069	251 002	-9.14%	479 225	436 351	401 483	345 698
Volume (000)	354	1 645 249	1 600 840	2.77%	3 219 382	3 206 466	3 080 836	2 718
Value (R Mil)	116 787	539 635	421 821	27.93%	912 482	805 011	674 379	566 037
Open Interest	130 907	130 907	140 311	-6.70%	125 413	114 681	111 034	117 783
Options								
Trades	1 748	11 122	10 781	3.16%	21 151	27 189	34 033	30 024
Volume (000)	24	147 846	126 419	16.95%	276 216	304 220	351 110	291
Value (R Mil)	263	2 943	1 015	190.12%	2 849	4 720	4 094	3 233
Open Interest	32 524	32 524	19 710	65.01%	48 256	43 126	71 176	50 578

Equity Market

Agency and Principal (R Million)

	Including Reported Trades			Central Order Book Trades		
	Jun 2021	May 2021	% change	Jun 2021	Jun 2020	% change
Agency Buy	216 452	208 182	3.97%	199 477	183 730	8.57%
Agency Sell	209 992	192 597	9.03%	192 420	166 845	15.33%
Principal Buy	255 429	260 266	-1.86%	244 473	240 290	1.74%
Principal Sell	261 889	275 850	-5.06%	251 529	257 176	-2.20%

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 May 2021 (based on the WFE statistics)

	May 2021	Ranking	May 2020	Ranking	Ranking At Year End			
					2020	2019	2018	2017
Market Capitalisation (US\$ million)	1 217 086	19	778 137	20	19	17	18	17
Market Turnover (US\$ million)	34 129	25	25 874	22	27	20	20	24
Monthly Liquidity %	30.46%	36	0.4	32	36	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 Jun 2021	Year to Date 2021	Year to Date 2020	% Change Year on Year	2020	2019	2018	2017
					Acquisition of Assets	-	-	1 419
Rights Issue	100	847	6 037	-85.98%	27 182	4 409	5 097	32 688
Via Prospectus (IPOs)	-	-	-	0.00%	-	-	-	-
Share Incentive	144	2 173	1 710	27.07%	3 253	4 585	6 461	9 468
Waiver of Pre-emptive rights	1 212	5 165	19 891	-74.03%	35 048	25 745	38 830	35 048
TOTAL	1 456	8 185	29 058	-71.83%	66 902	35 847	55 620	100 520

NB: The totals may vary monthly

Annualised JSE liquidity

	Month Ended Jun 2021	Year to Date 2021	Year to Date 2020	% Change Year on Year	2020	2019	2018	2017
					Overall JSE Liquidity %	33.83%	34.34%	42.59%
Central Order Book Trades Liquidity %	31.85%	31.67%	40.26%	-21.34%	34.9	34.2	42.0	33.0

Note: The monthly "local liquidity" using the value traded and Strate market capitalisation is 67.01%

Number of Companies / Securities Listed and Market Capitalisation

	Month Ended Jun 2021	Year to Date 2021	Year to Date 2020	% Change Year on Year	2020	2019	2018	2017
					Mainboard, Venture, Development Capital and BEE			
Companies Listed	294	294	306	-3.92%	300	312	326	324
No of New Listings	1	6	4	50.00%	5	6	11	13
No of Delistings	1	12	11	9.09%	17	20	9	21
AltX								
Companies Listed	36	36	39	-7.69%	39	42	46	53
No of New Listings	-	-	-	-	-	-	1	8
No of Delistings	-	3	2	-100.00%	2	4	8	11
Overall JSE								
No of New Listings	1	6	4	50.00%	5	6	12	21
No of Delistings	1	15	13	15.38%	20	24	17	32
Foreign Listings	70	70	72	-2.78%	69	71	74	75
Domestic Listings	260	260	273	-4.76%	270	283	298	302
Companies Listed	330	330	345	-4.35%	339	354	372	377
No of Securities Listed	1 054	1 054	973	8.32%	1 003	946	822	812
Market Capitalisation (Rbn at period)	18 756.9		16 925.9	10.82%		17 440.3	12 682.0	15 461.4

Note: AltX and Mainboard include companies that changed boards

FTSE/JSE Africa Index Series

	Index Code	Index Close Jun 2021	% Change Month On Month	Highest Index Close	Highest Date
Headline Indices					
All Share	J203	66 248.74	-2.52%	69 049.04	2021/06/02
Mid Cap	J201	73 313.54	-2.85%	82 603.12	2016/08/12
Small Cap	J202	56 912.76	-1.30%	65 469.71	2017/03/20
Fledgling	J204	7 215.25	1.89%	8 292.53	2017/02/17
Capped All Share	J303	32 907.26	-2.64%	34 347.05	2021/06/02
Shareholder Weighted All Share	J403	13 200.79	-2.92%	13 928.65	2021/03/11
Tradeable Indices					
Top 40	J200	60 161.76	-2.62%	63 187.54	2021/03/11
Capped Top 40	J300	30 470.83	-2.97%	31 903.72	2021/06/02
Shareholder Weighted Top 40	J400	11 983.47	-3.14%	12 908.48	2021/03/11
Resource 10	J210	63 234.26	-6.55%	77 308.45	2008/05/22
Industrial 25	J211	87 227.61	0.41%	90 064.94	2021/02/19
Financial 15	J212	13 102.76	-2.62%	18 847.58	2018/03/06
Financial and Industrial 30	J213	83 911.94	-0.45%	88 373.33	2017/11/21
All Share Economic Group					
Energy	J10060	20 870.36	8.13%	22 396.21	2021/03/30
Basic Materials	J10055	45 567.60	-6.69%	51 940.64	2021/05/10
Industrials	J10050	36 000.00	-0.32%	36 764.85	2021/06/02
Consumer Discretionary	J10040	25 949.83	3.19%	26 526.72	2021/06/15
Consumer Staples	J10045	69 568.49	0.80%	70 463.87	2021/06/10
Financials	J10030	33 235.05	-3.09%	35 123.47	2021/06/09
Technology	J10010	39 782.20	-1.83%	49 244.49	2021/04/01
Telecommunications	J10015	5 443.05	-1.21%	5 797.21	2021/06/10
Health Care	J10020	4 406.91	-0.88%	4 763.03	2021/06/10
Specialist Indices					
Responsible Investment Index	J113	12 334.66	-3.26%	13 118.12	2021/03/11
FTSE/JSE Shariah All Share	J143	4 326.71	-5.31%	4 756.89	2021/05/10
REITS Index	JS3512	363.07	2.03%	371.99	2021/04/28
SA Listed Property Index	J253	315.16	3.17%	694.67	2017/12/29
Capped Property Index	J254	232.12	2.81%	597.86	2015/10/28
SA Resources	J258	36 378.18	-6.44%	42 495.61	2008/05/22
Value Index	J330	376.47	-2.42%	431.47	2015/05/05
Growth Index	J331	879.29	-2.64%	957.07	2021/03/02
Secondary Market					
Alt-X	J232	1 137.12	-4.44%	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:

	Jun 2021	May 2021	%Change Month on Month	Jun 2020	%Change Year on Year
Trades					
Futures					
Corn Contract	2 683	2 509	6.94%	3 206	-16.31%
Soya Future	2 967	4 016	-26.12%	4 790	-38.06%
Yellow Maize Future	14 163	11 173	26.76%	14 398	-1.63%
Gold	24	30	-20.00%	30	-20.00%
Sunflower Seeds Future	3 038	2 665	14.00%	4 067	-25.30%
White Maize Future	17 702	12 282	44.13%	15 179	16.62%
Platinum	19	14	35.71%	4	375.00%
Crude Oil	6	3	100.00%	4	50.00%
Total Futures	40 602	32 692	24.20%	41 678	-2.58%
Options					
Corn Contract	47	177	-73.45%	2	2250.00%
Soya Future	55	58	-5.17%	64	-14.06%
Yellow Maize Future	482	982	-50.92%	396	21.72%
Gold	-	-	-	-	-
Sunflower Seeds Future	38	5	660.00%	35	8.57%
White Maize Future	1 098	1 865	-41.13%	698	57.31%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	1 720	3 087	-44.28%	1 195	43.93%
Volume					
Futures					
Corn Contract	45 586	42 005	8.53%	57 983	-21.38%
Soya Future	45 733	51 007	-10.34%	47 057	-2.81%
Yellow Maize Future	102 446	88 169	16.19%	90 139	13.65%
Gold	376	135	178.52%	443	-15.12%
Sunflower Seeds Future	21 867	21 310	2.61%	30 542	-28.40%
White Maize Future	101 314	77 848	30.14%	84 494	19.91%
Platinum	433	75	477.33%	18	2305.56%
Crude Oil	120	60	100.00%	4	2900.00%
Total Futures	317 875	280 609	13.28%	310 680	2.32%
Options					
Corn Contract	102	667	-84.71%	6	1600.00%
Soya Future	1 899	2 908	-34.70%	983	93.18%
Yellow Maize Future	11 070	20 357	-45.62%	9 305	18.97%
Gold	-	-	-	-	-
Sunflower Seeds Future	2 258	302	647.68%	1 297	74.09%
White Maize Future	7 989	17 887	-55.34%	6 914	15.55%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	23 318	42 121	-44.64%	18 505	26.01%
Value(ZAR000)					
Futures					
Corn Contract	15 131 819	14 653 986	3.26%	13 347 692	13.37%
Soya Future	16 477 038	19 094 733	-13.71%	15 743 056	4.66%
Yellow Maize Future	34 076 450	30 961 314	10.06%	23 866 870	42.78%
Gold	97 629	36 072	170.65%	129 382	-24.54%
Sunflower Seeds Future	9 165 797	9 558 675	-4.11%	8 901 585	2.97%
White Maize Future	32 193 129	26 026 578	23.69%	21 493 117	49.78%
Platinum	68 706	12 604	445.11%	2 561	2582.38%
Crude Oil	11 512	5 465	110.64%	259	4337.94%
Total Futures	107 222 079	100 349 427	6.85%	83 484 525	28.43%
Options					
Corn Contract	1 456	10 520	-86.16%	61	2279.08%
Soya Future	24 241	35 288	-31.30%	6 578	268.54%
Yellow Maize Future	120 939	587 902	-79.43%	67 004	80.50%
Gold	-	-	-	-	-
Sunflower Seeds Future	25 162	2 274	1006.35%	6 139	309.88%
White Maize Future	86 455	694 264	-87.55%	55 127	56.83%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	258 254	1 330 247	-80.59%	134 909	91.43%
Open Interest					
Futures					
Corn Contract	25 450	21 981	15.78%	30 184	-15.68%
Soya Future	18 312	20 259	-9.61%	14 858	23.25%
Yellow Maize Future	37 279	34 760	7.25%	35 074	6.29%
Gold	196	265	-26.04%	316	-37.97%
Sunflower Seeds Future	4 921	6 003	-18.02%	7 827	-37.13%
White Maize Future	30 397	29 304	3.73%	32 773	-7.25%
Platinum	88	120	-26.67%	112	-21.43%
Crude Oil	30	20	50.00%	1	2900.00%
Options					
Corn Contract	916	1 339	-31.59%	67	1267.16%
Soya Future	2 873	3 827	-24.93%	1 937	48.32%
Yellow Maize Future	15 601	23 819	-34.50%	7 187	117.07%
Gold	-	-	-	-	-
Sunflower Seeds Future	1 101	2 313	-52.40%	1 485	-25.86%
White Maize Future	11 526	26 651	-56.75%	7 682	50.04%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-