

Market Highlights

Turnover on the JSE Equities Market

Central Order Book and Reported Trades	Month Ended	Year to Date	Year to Date	% Change	2020	2019	2018	2017
	Jul 2021	2021	2020	Year on Year				
Trades	6 829 770	47 298 428	57 304 776	-17.46%	92 970 422	76 554 772	70 356 164	67 786 095
Volume (Mil)	10 178	73 223	71 059	3.05%	117 776	82 472	91 717	85 958
Value (R Mil)	458 344	3 257 724	3 519 607	-7.44%	5 791 056	5 137 534	5 537 665	5 479 433
Reported Trades								
Trades	1 652	10 194	9 537	6.89%	16 383	13 577	21 951	36 150
Volume (Mil)	1 308	7 114	6 025	18.07%	9 320	7 535	8 350	10 343
Value (R Mil)	50 546	253 966	194 257	30.74%	336 907	237 942	328 909	417 329

Foreign Trading on the JSE Equities Market (R Million)

	Month Ended	Year to Date	Year to Date	Difference	2020	2019	2018	2017
	Jul 2021	2021	2020	Year on Year				
Purchases	68 829	577 763	583 649	-5 887	941 529	899 391	1 074 516	992 119
Sales	-96 344	-645 820	-646 637	817	-1 067 119	-1 013 558	-1 127 559	-1 039 685
Net (Sales) / Purchases	-27 515	-68 057	-62 987	-5 070	-125 590	-114 167	-53 042	-47 566

Turnover on the Interest Rate Market

Standard Trades	Month Ended	Year to Date	Year to Date	% Change	2020	2019	2018	2017
	Jul 2021	2021	2020	Year on Year				
Trades	25 576	196 524	213 750	-8.06%	335 248	291 499	302 385	291 730
Nominal (R Mil)	790 291	6 178 264	7 112 935	-13.14%	10 949 642	9 916 268	9 185 860	7 876 304
Consideration (R Mil)	777 181	6 069 977	6 848 711	-11.37%	10 566 924	9 975 147	9 451 509	8 198 143
Repo Trades								
Trades	12 462	86 722	93 445	-7.19%	143 567	177 104	161 055	153 015
Nominal (Mil)	2 067 361	13 411 574	13 174 981	1.80%	21 499 151	25 798 546	20 951 365	19 085 335
Consideration (R Mil)	1 978 257	12 958 336	12 888 093	0.55%	20 832 617	25 522 755	20 334 924	18 571 364
Other Trades*								
Trades	727	4 896	7 643	-35.94%	10 968	9 100	8 603	8 729
Nominal (Mil)	51 565	414 367	664 691	-37.66%	967 584	717 436	658 610	737 277
Consideration (R Mil)	11 087	120 752	226 762	-46.75%	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 Date	Year to Date	Difference	2020	2019	2018	2017
	Jul 2021	2021	2020	Year on Year				
Purchases**	98 737	717 897	906 358	-188 461	1 358 203	1 367 130	1 118 355	1 072 127
Sales**	105 795	766 115	968 362	-202 247	1 406 571	1 389 324	1 183 484	1 016 544
Net (Sales) / Purchases	-7 058	-48 218	-62 004	13 786	-48 367	-22 194	-65 129	55 583

**Nominal of Standards Trades

Market Profile - Jul 2021

Turnover on the JSE Interest Rate Derivatives Market

Futures	Month Ended	Year to Date	Year to Date	% Change	2020	2019	2018	2017
	Jul 2021	2021	2020	Year on Year				
Trades	1 647	7 473	10 396	-28.12%	14 968	12 780	12 477	12 791
Volume	2 213 762	8 109 206	8 506 441	-4.67%	12 515 509	10 461 871	11 788 350	11 946 344
Value (R Mil)	228 614	828 886	878 632	-5.66%	1 264 935	1 158 376	1 282 927	1 329 270
Open Interest	1 343 616	1 343 616	1 324 358	1.45%	969 112	947 574	829 599	1 021 723
Options								
Trades	22	683	1 014	-32.64%	1 774	1 550	949	809
Volume	16 850	340 079	482 318	-29.49%	803 665	961 911	428 713	307 322
Value (R Mil)*	26	647	825	-21.61%	1 574	93 866	42 643	29 060
Open Interest	132 506	132 506	310 347	-57.30%	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 Date	Year to Date	% Change	2020	2019	2018	2017
	Jul 2021	2021	2020	Year on Year				
Trades	39 944	268 013	287 045	-6.63%	479 225	436 351	401 483	345 698
Volume (000)	291	1 936 730	1 902 829	1.78%	3 219 382	3 206 466	3 080 836	2 718
Value (R Mil)	96 697	636 332	504 131	26.22%	912 482	805 011	674 379	566 037
Open Interest	139 962	139 962	142 316	-1.65%	125 413	114 681	111 034	117 783
Options								
Trades	1 661	12 783	12 045	6.13%	21 151	27 189	34 033	30 024
Volume (000)	19	166 535	145 085	14.78%	276 216	304 220	351 110	291
Value (R Mil)	482	3 426	1 185	189.07%	2 849	4 720	4 094	3 233
Open Interest	41 077	41 077	31 017	32.43%	48 256	43 126	71 176	50 578

Equity Market

Agency and Principal (R Million)

	Including Reported Trades			Central Order Book Trades		
	Jul 2021	Jun 2021	% change	Jul 2021	Jul 2020	% change
Agency Buy	213 728	216 452	-1.26%	184 949	199 477	-7.28%
Agency Sell	222 074	209 992	5.75%	191 816	192 420	-0.31%
Principal Buy	244 616	255 429	-4.23%	222 849	244 473	-8.84%
Principal Sell	236 271	261 889	-9.78%	215 982	251 529	-14.13%

All Time High Figures

	Daily High	Date	Weekly High	Week Ended	Monthly High	Month
Trades	815 826	2020/03/20	1 959 547	2015/12/11	7 331 360	09/2016
Volume (R 000)	1 762 606	2018/12/05	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 June 2021 (based on the WFE statistics)

	Jun 2021	Ranking	Jun 2020	Ranking	Ranking At Year End			
					2020	2019	2018	2017
Market Capitalisation (US\$ million)	1 149 365	16	825 661	20	19	17	18	17
Market Turnover (US\$ million)	33 056	22	178 549	23	27	20	20	24
Monthly Liquidity %	32.47%	34	44.99%	31	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 Jul 2021	Year to Date 2021	Year to Date 2020	% Change Year on Year	2020	2019	2018	2017
					Acquisition of Assets	-	-	1 419
Rights Issue	-	847	6 037	-85.98%	27 182	4 409	5 097	32 688
Via Prospectus (IPOs)	-	-	-	0.00%	-	-	-	-
Share Incentive	50	2 223	1 722	29.14%	3 253	4 585	6 461	9 468
Waiver of Pre-emptive rights	2 651	7 816	19 892	-60.71%	35 048	25 745	38 830	35 048
TOTAL	2 700	10 885	29 070	-62.55%	66 902	35 847	55 620	100 520

NB: The totals may vary monthly

Annualised JSE liquidity

	Month Ended Jul 2021	Year to Date 2021	Year to Date 2020	% Change Year on Year	2020	2019	2018	2017
					Overall JSE Liquidity %	30.90%	33.52%	40.84%
Central Order Book Trades Liquidity %	27.46%	30.73%	38.52%	-20.22%	34.9	34.2	42.0	33.0

Note: The monthly "local liquidity" using the value traded and Strate market capitalisation is 67.13%

Number of Companies / Securities Listed and Market Capitalisation

	Month Ended Jul 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	305	-3.61%	300	312	326	324
No of New Listings	1	7	4	75.00%	5	6	11	13
No of Delistings	1	13	12	8.33%	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	7	4	75.00%	5	6	12	21
No of Delistings	1	16	14	14.29%	20	24	17	32
Foreign Listings	71	71	71	0.00%	69	71	74	75
Domestic Listings	259	259	273	-5.13%	270	283	298	302
Companies Listed	330	330	344	-4.07%	339	354	372	377
No of Securities Listed	1 067	1 067	986	8.22%	1 003	946	822	812
Market Capitalisation (Rbn at period)	18 934.2		17 152.5	10.39%		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 Jul 2021	% Change Month On Month	Highest Index Close	Highest Date
Headline Indices					
All Share	J203	68 970.78	4.11%	69 565.23	2021/07/29
Mid Cap	J201	75 262.34	2.66%	82 603.12	2016/08/12
Small Cap	J202	56 067.26	-1.49%	65 469.71	2017/03/20
Fledgling	J204	7 245.84	0.42%	8 292.53	2017/02/17
Capped All Share	J303	34 395.91	4.52%	34 679.45	2021/07/29
Shareholder Weighted All Share	J403	13 398.75	1.50%	13 928.65	2021/03/11
Tradeable Indices					
Top 40	J200	62 852.28	4.47%	63 394.89	2021/07/29
Capped Top 40	J300	31 917.03	4.75%	32 146.97	2021/07/29
Shareholder Weighted Top 40	J400	12 156.16	1.44%	12 908.48	2021/03/11
Resource 10	J210	70 682.72	11.78%	77 308.45	2008/05/22
Gold Mining	J150	-	0.00%	6 662.47	2020/07/27
Industrial 25	J211	88 050.85	0.94%	90 064.94	2021/02/19
Financial 15	J212	12 906.03	-1.50%	18 847.58	2018/03/06
Financial and Industrial 30	J213	84 149.89	0.28%	88 373.33	2017/11/21
All Share Economic Group					
Energy	J10060	22 208.47	6.41%	22 396.21	2021/03/30
Basic Materials	J10055	50 934.56	11.78%	51 940.64	2021/05/10
Industrials	J10050	38 125.62	5.90%	38 271.83	2021/07/29
Consumer Discretionary	J10040	27 592.57	6.33%	27 661.53	2021/07/26
Consumer Staples	J10045	70 013.45	0.64%	71 208.70	2021/07/12
Financials	J10030	32 783.00	-1.36%	35 123.47	2021/06/09
Technology	J10010	37 439.95	-5.89%	49 244.49	2021/04/01
Telecommunications	J10015	5 540.72	1.79%	5 797.21	2021/06/10
Health Care	J10020	4 680.72	6.21%	4 763.03	2021/06/10
Specialist Indices					
Responsible Investment Index	J113	12 530.43	1.59%	13 118.12	2021/03/11
FTSE/JSE Shariah All Share	J143	4 759.75	10.01%	4 835.24	2021/07/29
REITS Index	JS3512	359.22	-1.06%	375.81	2021/07/09
SA Listed Property Index	J253	311.78	-1.07%	694.67	2017/12/29
Capped Property Index	J254	230.66	-0.63%	597.86	2015/10/28
SA Resources	J258	40 624.59	11.67%	42 495.61	2008/05/22
Value Index	J330	397.07	5.47%	431.47	2015/05/05
Growth Index	J331	903.32	2.73%	957.07	2021/03/02
Secondary Market					
Alt-X	J232	1 103.50	-2.96%	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 - Jul 2021

Commodity Derivatives Market

	Jul 2021	Jun 2021	%Change Month on Month	Jul 2020	%Change Year on Year
Trades					
Futures					
Corn Contract	2 590	2 683	-3.47%	2 060	25.73%
Soya Future	3 077	2 967	3.71%	3 231	-4.77%
Yellow Maize Future	11 784	14 163	-16.80%	10 228	15.21%
Gold	17	24	-29.17%	21	-19.05%
Sunflower Seeds Future	3 077	3 038	1.28%	3 507	-12.26%
White Maize Future	14 944	17 702	-15.58%	13 842	7.96%
Platinum	6	19	-68.42%	15	-60.00%
Crude Oil	1	6	-83.33%	-	100.00%
Total Futures	35 496	40 602	-12.58%	32 904	7.88%
Options					
Corn Contract	116	47	146.81%	17	582.35%
Soya Future	60	55	9.09%	121	-50.41%
Yellow Maize Future	577	482	19.71%	286	101.75%
Gold	-	-	-	-	-
Sunflower Seeds Future	98	38	157.89%	20	390.00%
White Maize Future	741	1 098	-32.51%	728	1.79%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	1 592	1 720	-7.44%	1 172	35.84%
Volume					
Futures					
Corn Contract	35 229	45 586	-22.72%	26 675	32.07%
Soya Future	27 613	45 733	-39.62%	26 873	2.75%
Yellow Maize Future	85 037	102 446	-16.99%	80 615	5.49%
Gold	173	376	-53.99%	126	37.30%
Sunflower Seeds Future	19 909	21 867	-8.95%	28 191	-29.38%
White Maize Future	90 129	101 314	-11.04%	110 495	-18.43%
Platinum	26	433	-94.00%	52	-50.00%
Crude Oil	30	120	-75.00%	-	100.00%
Total Futures	258 146	317 875	-18.79%	273 027	-5.45%
Options					
Corn Contract	577	102	465.69%	33	1648.48%
Soya Future	368	1 899	-80.62%	1 584	-76.77%
Yellow Maize Future	8 360	11 070	-24.48%	6 372	31.20%
Gold	-	-	-	-	-
Sunflower Seeds Future	437	2 258	-80.65%	979	-55.36%
White Maize Future	8 512	7 989	6.55%	8 413	1.18%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	18 254	23 318	-21.72%	17 381	5.02%
Value(ZAR000)					
Futures					
Corn Contract	11 353 520	15 131 819	-24.97%	6 258 502	81.41%
Soya Future	10 448 813	16 477 038	-36.59%	9 307 656	12.26%
Yellow Maize Future	29 054 830	34 076 450	-14.74%	22 058 682	31.72%
Gold	46 926	97 629	-51.93%	40 535	15.77%
Sunflower Seeds Future	8 827 311	9 165 797	-3.69%	8 601 374	2.63%
White Maize Future	29 589 964	32 193 129	-8.09%	29 125 802	1.59%
Platinum	4 145	68 706	-93.97%	8 333	-50.26%
Crude Oil	3 161	11 512	-72.54%	-	100.00%
Total Futures	89 328 670	107 222 079	-16.69%	75 400 884	18.47%
Options					
Corn Contract	5 902	1 456	305.39%	263	2146.86%
Soya Future	6 131	24 241	-74.71%	11 151	-45.02%
Yellow Maize Future	167 953	120 939	38.87%	58 188	188.64%
Gold	-	-	-	-	-
Sunflower Seeds Future	3 913	25 162	-84.45%	6 152	-36.40%
White Maize Future	295 689	86 455	242.01%	89 603	230.00%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	479 588	258 254	85.70%	165 356	190.03%
Open Interest					
Futures					
Corn Contract	24 772	25 450	-2.66%	29 593	-16.29%
Soya Future	16 518	18 312	-9.80%	13 951	18.40%
Yellow Maize Future	42 959	37 279	15.24%	34 013	26.30%
Gold	347	196	77.04%	402	-13.68%
Sunflower Seeds Future	5 774	4 921	17.33%	8 927	-35.32%
White Maize Future	34 660	30 397	14.02%	36 766	-5.73%
Platinum	88	88	0.00%	140	-37.14%
Crude Oil	5	30	-83.33%	1	400.00%
Options					
Corn Contract	1 218	916	32.97%	100	1118.00%
Soya Future	3 079	2 873	7.17%	2 948	4.44%
Yellow Maize Future	19 509	15 601	25.05%	11 356	71.79%
Gold	-	-	-	-	-
Sunflower Seeds Future	1 501	1 101	36.33%	1 758	-14.62%
White Maize Future	15 040	11 526	30.49%	12 344	21.84%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-