

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
	Sep 2021	2021	2020	Year on Year				
Trades	7 700 686	63 166 463	72 018 939	-12.29%	92 970 422	76 554 772	70 356 164	67 786 095
Volume (Mil)	9 944	96 729	88 277	9.58%	117 776	82 472	91 717	85 958
Value (R Mil)	587 237	4 580 755	4 444 539	3.06%	5 791 056	5 137 534	5 537 665	5 479 433
Reported Trades								
Trades	1 797	13 538	12 175	11.20%	16 383	13 577	21 951	36 150
Volume (Mil)	1 492	9 436	7 078	33.32%	9 320	7 535	8 350	10 343
Value (R Mil)	51 357	410 152	245 758	66.89%	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
	Sep 2021	2021	2020	Year on Year				
Purchases	80 915	802 692	715 482	87 211	941 529	899 391	1 074 516	992 119
Sales	-84 713	-891 503	-819 241	-72 261	-1 067 119	-1 013 558	-1 127 559	-1 039 685
Net (Sales) / Purchases	-3 798	-88 810	-103 760	14 949	-125 590	-114 167	-53 042	-47 566

Turnover on the Interest Rate Market

	Month Ended	Year to Date	Year to Date	% Change	2020	2019	2018	2017
	Sep 2021	2021	2020	Year on Year				
Standard Trades								
Trades	24 842	246 323	264 665	-6.93%	335 248	291 499	302 385	291 730
Nominal (R Mil)	678 444	7 503 712	8 674 375	-13.50%	10 949 642	9 916 268	9 185 860	7 876 304
Consideration (R Mil)	681 696	7 392 595	8 354 080	-11.51%	10 566 924	9 975 147	9 451 509	8 198 143
Repo Trades								
Trades	12 599	112 144	115 119	-2.58%	143 567	177 104	161 055	153 015
Nominal (Mil)	2 289 914	17 988 885	16 906 145	6.40%	21 499 151	25 798 546	20 951 365	19 085 335
Consideration (R Mil)	2 235 036	17 385 504	16 455 639	5.65%	20 832 617	25 522 755	20 334 924	18 571 364
Other Trades*								
Trades	700	6 182	8 858	-30.21%	10 968	9 100	8 603	8 729
Nominal (Mil)	62 390	525 571	758 994	-30.75%	967 584	717 436	658 610	737 277
Consideration (R Mil)	31 298	175 173	263 469	-33.51%	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
	Sep 2021	2021	2020	Year on Year				
Purchases**	51 609	827 053	1 058 862	-231 809	1 358 203	1 367 130	1 118 355	1 072 127
Sales**	82 031	919 131	1 130 053	-210 922	1 406 571	1 389 324	1 183 484	1 016 544
Net (Sales) / Purchases	-30 422	-92 078	-71 190	-20 887	-48 367	-22 194	-65 129	55 583

**Nominal of Standards Trades

Turnover on the JSE Interest Rate Derivatives Market

	Month Ended	Year to Date	Year to Date	%Change	2020	2019	2018	2017
	Sep 2021	2021	2020	Year on Year				
Futures								
Trades	341	8 374	11 976	-30.08%	14 968	12 780	12 477	12 791
Volume	191 459	8 798 790	9 496 889	-7.35%	12 515 509	10 461 871	11 788 350	11 946 344
Value (R Mil)	9 448	887 197	962 693	-7.84%	1 264 935	1 158 376	1 282 927	1 329 270
Open Interest	1 000 605	1 000 605	1 031 519	-3.00%	969 112	947 574	829 599	1 021 723
Options								
Trades	59	852	1 264	-32.59%	1 774	1 550	949	809
Volume	41 050	421 080	569 101	-26.01%	803 665	961 911	428 713	307 322
Value (R Mil)*	46	760	1 058	-28.14%	1 574	93 866	42 643	29 060
Open Interest	146 564	146 564	236 877	-38.13%	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

	Month Ended	Year to Date	Year to Date	%Change	2020	2019	2018	2017
	Sep 2021	2021	2020	Year on Year				
Futures								
Trades	35 278	338 186	360 858	-6.28%	479 225	436 351	401 483	345 698
Volume (000)	234	2 432 824	2 381 689	2.15%	3 219 382	3 206 466	3 080 836	2 718
Value (R Mil)	75 909	800 885	648 126	23.57%	912 482	805 011	674 379	566 037
Open Interest	140 931	140 931	151 165	-6.77%	125 413	114 681	111 034	117 783
Options								
Trades	1 916	16 152	16 329	-1.08%	21 151	27 189	34 033	30 024
Volume (000)	20	203 943	213 276	-4.38%	276 216	304 220	351 110	291
Value (R Mil)	208	3 858	2 004	92.56%	2 849	4 720	4 094	3 233
Open Interest	49 617	49 617	53 907	-7.96%	48 256	43 126	71 176	50 578

Equity Market

Agency and Principal (R Million)

	Including Reported Trades			Central Order Book Trades		
	Sep 2021	Aug 2021	% change	Sep 2021	Sep 2020	% change
Agency Buy	299 361	332 829	-10.06%	269 633	294 577	-8.47%
Agency Sell	276 121	353 330	-21.85%	242 359	305 609	-20.70%
Principal Buy	287 875	402 965	-28.56%	266 246	336 388	-20.85%
Principal Sell	311 116	382 465	-18.66%	293 521	325 356	-9.78%

All Time High Figures

	Daily High	Date	Monthly High	Month
Trades	920 270	2021/08/17	13 110 584	03/2020
Volume (R 000)	1 762 606	2018/12/05	14 192 736	03/2020
Value (R m)	155 410	2021/08/17	774 899	03/2020
Market Capitalisation (R Trn)	19 711.00	2021/03/11		



Market Profile - Sep 2021

Equity Market

Position in the world league in August 2021 (based on the WFE statistics)

	Aug 2021	Ranking	Aug 2020	Ranking	Ranking At Year End			
					2020	2019	2018	2017
Market Capitalisation (US\$ million)	1 155 243	19	866 128	18	19	17	18	17
Market Turnover (US\$ million)	50 678	20	26 453	24	27	20	20	24
Monthly Liquidity %	45.14%	22	0.3	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 Sep 2021	Year to Date 2021	Year to Date 2020	% Change Year on Year	Ranking At Year End			
					2020	2019	2018	2017
Acquisition of Assets	-	-	1 419	-100.00%	1 419	1 107	5 231	23 315
Rights Issue	-	847	27 182	-96.89%	27 182	4 409	5 097	32 688
Via Prospectus (IPOs)	-	-	-	0.00%	-	-	-	-
Share Incentive	363	2 607	1 953	33.52%	3 253	4 585	6 461	9 468
Waiver of Pre-emptive rights	900	8 789	32 956	-73.33%	35 048	25 745	38 830	35 048
TOTAL	1 262	12 242	63 510	-80.72%	66 902	35 847	55 620	100 520

NB: The totals may vary monthly

Annualised JSE liquidity

	Month Ended Sep 2021	Year to Date 2021	Year to Date 2020	% Change Year on Year	Ranking At Year End			
					2020	2019	2018	2017
Overall JSE Liquidity %	42.75%	37.54%	41.73%	-10.04%	37.2	35.9	44.7	35.9
Central Order Book Trades Liquidity %	38.98%	34.00%	39.35%	-13.60%	34.9	34.2	42.0	33.0

Note: The monthly "local liquidity" using the value traded and State market capitalisation is 88.13%

Number of Companies / Securities Listed and Market Capitalisation

	Month Ended Sep 2021	Year to Date 2021	Year to Date 2020	% Change Year on Year	Ranking At Year End			
					2020	2019	2018	2017
Mainboard, Venture, Development Capital and BEE								
Companies Listed	291	291	303	-3.96%	300	312	326	324
No of New Listings	-	7	4	75.00%	5	6	11	13
No of Delistings	-	16	14	14.29%	17	20	9	21
AITX								
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	-	7	4	75.00%	5	6	12	21
No of Delistings	-	19	16	18.75%	20	24	17	32
Foreign Listings	71	71	69	2.90%	69	71	74	75
Domestic Listings	256	256	273	-6.23%	270	283	298	302
Companies Listed	327	327	342	-4.39%	339	354	372	377
No of Securities Listed	1 071	1 071	977	9.62%	1 003	946	822	812
Market Capitalisation (Rbn at period)	18 465.5		16 470.4	12.11%		17 440.3	12 682.0	15 461.4

Note: AITX and Mainboard include companies that changed boards

FTSE/JSE Africa Index Series

	Index Code	Index Close Sep 2021	% Change Month On Month	Highest Index Close	Highest Date
Headline Indices					
All Share	J203	64 281.77	-4.67%	69 617.16	2021/08/11
Mid Cap	J201	77 396.43	-0.79%	82 603.12	2016/08/12
Small Cap	J202	62 793.74	4.80%	65 469.71	2017/03/20
Fledgling	J204	7 954.27	4.44%	8 292.53	2017/02/17
Capped All Share	J303	32 353.06	-4.61%	34 744.78	2021/08/11
Shareholder Weighted All Share	J403	13 065.64	-2.51%	13 928.65	2021/03/11
Tradeable Indices					
Top 40	J200	57 863.40	-5.20%	63 541.21	2021/08/10
Capped Top 40	J300	30 048.96	-4.77%	32 268.15	2021/08/11
Shareholder Weighted Top 40	J400	11 736.88	-2.89%	12 908.48	2021/03/11
Resource 10	J210	58 085.80	-12.48%	77 308.45	2008/05/22
Gold Mining	J150	-	0.00%	6 662.47	2020/07/27
Industrial 25	J211	81 971.77	-1.79%	90 064.94	2021/02/19
Financial 15	J212	14 623.54	0.78%	18 847.58	2018/03/06
Financial and Industrial 30	J213	82 466.69	-1.00%	88 373.33	2017/11/21
All Share Economic Group					
Energy	J10060	24 271.59	2.11%	25 913.85	2021/09/16
Basic Materials	J10055	41 697.70	-12.60%	51 940.64	2021/05/10
Industrials	J10050	37 070.99	-3.22%	39 509.16	2021/08/18
Consumer Discretionary	J10040	23 954.25	-3.78%	27 661.53	2021/07/26
Consumer Staples	J10045	71 869.83	-1.71%	73 504.70	2021/09/23
Financials	J10030	37 282.14	1.29%	37 315.46	2021/09/29
Technology	J10010	32 135.01	-2.22%	49 244.49	2021/04/01
Telecommunications	J10015	6 708.33	4.03%	6 780.94	2021/09/29
Health Care	J10020	5 863.08	15.67%	5 917.44	2021/09/28
Specialist Indices					
Responsible Investment Index	J113	12 067.62	-3.16%	13 118.12	2021/03/11
FTSE/JSE Shariah All Share	J143	4 166.71	-9.00%	4 835.24	2021/07/29
REITS Index	JS3512	375.82	-2.47%	385.33	2021/08/31
SA Listed Property Index	J253	327.28	-2.29%	694.67	2017/12/29
Capped Property Index	J254	242.31	-2.09%	597.86	2015/10/28
SA Resources	J258	33 468.03	-12.28%	42 495.61	2008/05/22
Value Index	J330	384.35	-5.13%	431.47	2015/05/05
Growth Index	J331	809.38	-4.01%	957.07	2021/03/02
Secondary Market					
Alt-X	J232	1 189.02	3.37%	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.

	Sep 2021	Aug 2021	%Change Month on Month	Sep 2020	%Change Year on Year
Trades					
Futures					
Corn Contract	1 505	1 320	14.02%	1 562	-3.65%
Soya Future	2 420	3 239	-25.29%	2 373	1.98%
Yellow Maize Future	10 468	9 743	7.44%	8 917	17.39%
Gold	39	22	77.27%	23	69.57%
Sunflower Seeds Future	1 763	3 224	-45.32%	2 548	-30.81%
White Maize Future	15 622	12 657	23.43%	12 891	21.19%
Platinum	38	59	-35.59%	7	442.86%
Crude Oil	1	3	-66.67%	2	-50.00%
Total Futures	31 856	30 267	5.25%	28 323	12.47%
Options					
Corn Contract	93	47	97.87%	16	481.25%
Soya Future	79	73	8.22%	213	-62.91%
Yellow Maize Future	593	507	16.96%	415	42.89%
Gold	-	-	-	-	-
Sunflower Seeds Future	16	13	23.08%	83	-80.72%
White Maize Future	1 018	723	40.80%	1 482	-31.31%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	1 799	1 363	31.99%	2 209	-18.56%
Volume					
Futures					
Corn Contract	20 642	18 694	10.42%	13 764	49.97%
Soya Future	22 392	35 156	-36.31%	22 275	0.53%
Yellow Maize Future	66 711	65 142	2.41%	52 960	25.96%
Gold	412	514	-19.84%	375	9.87%
Sunflower Seeds Future	10 148	19 959	-49.16%	19 818	-48.79%
White Maize Future	81 823	75 536	8.32%	81 650	0.21%
Platinum	133	218	-38.99%	168	-20.83%
Crude Oil	3	10	-70.00%	2	50.00%
Total Futures	202 264	215 229	-6.02%	191 012	5.89%
Options					
Corn Contract	142	307	-53.75%	54	162.96%
Soya Future	449	489	-8.18%	4 774	-90.59%
Yellow Maize Future	5 166	6 484	-20.33%	12 997	-60.25%
Gold	-	-	-	-	-
Sunflower Seeds Future	215	570	-62.28%	2 237	-90.39%
White Maize Future	11 408	8 423	35.44%	17 544	-34.97%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	17 380	16 273	6.80%	37 606	-53.78%
Value(ZAR000)					
Futures					
Corn Contract	6 320 963	6 150 077	2.78%	3 416 448	85.02%
Soya Future	8 476 043	13 539 634	-37.40%	8 586 583	-1.29%
Yellow Maize Future	21 930 564	22 404 980	-2.12%	16 777 750	30.71%
Gold	105 575	141 551	-25.42%	123 376	-14.43%
Sunflower Seeds Future	4 863 050	9 589 126	-49.29%	7 418 936	-34.45%
White Maize Future	25 647 427	24 874 675	3.11%	26 552 676	-3.41%
Platinum	18 987	32 595	-41.75%	25 423	-25.32%
Crude Oil	310	981	-68.38%	129	140.47%
Total Futures	67 362 920	76 733 619	-12.21%	62 901 322	7.09%
Options					
Corn Contract	1 548	5 538	-72.04%	646	139.70%
Soya Future	4 499	6 774	-33.60%	51 545	-91.27%
Yellow Maize Future	64 805	87 334	-25.80%	204 780	-68.35%
Gold	-	-	-	-	-
Sunflower Seeds Future	769	2 179	-64.70%	8 177	-90.59%
White Maize Future	126 527	115 829	9.24%	266 245	-52.48%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	198 149	217 655	-8.96%	531 394	-62.71%
Open Interest					
Futures					
Corn Contract	23 879	25 477	-6.27%	30 170	-20.85%
Soya Future	13 601	15 021	-9.45%	12 649	7.53%
Yellow Maize Future	42 894	42 878	0.04%	38 130	12.49%
Gold	408	380	7.37%	405	0.74%
Sunflower Seeds Future	3 739	4 747	-21.23%	7 410	-49.54%
White Maize Future	36 644	37 177	-1.43%	42 714	-14.21%
Platinum	66	91	-27.47%	114	-42.11%
Crude Oil	8	5	60.00%	1	700.00%
Options					
Corn Contract	1 044	1 041	0.29%	135	673.33%
Soya Future	3 186	2 964	7.49%	4 377	-27.21%
Yellow Maize Future	20 130	18 062	11.45%	15 875	26.80%
Gold	-	-	-	-	-
Sunflower Seeds Future	1 935	1 891	2.33%	3 322	-41.75%
White Maize Future	19 802	17 148	15.48%	27 233	-27.29%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-