

Market Profile - Oct 2021

Market Highlights

Turnover on the JSE Equities Market

Central Order Book and Reported Trades	Month Ended Oct 2021	Year to Date 2021	Year to Date 2020	% Change Year on Year	2020	2019	2018	2017
Trades	6 290 760	69 457 224	78 857 158	-11.92%	92 970 422	76 554 772	70 356 164	67 786 095
Volume (Mil)	10 198	106 927	95 981	11.40%	117 776	82 472	91 717	85 958
Value (R Mil)	427 860	5 008 614	4 865 458	2.94%	5 791 056	5 137 534	5 537 665	5 479 433
Reported Trades								
Trades	1 554	15 093	13 815	9.25%	16 383	13 577	21 951	36 150
Volume (Mil)	675	10 111	7 714	31.07%	9 320	7 535	8 350	10 343
Value (R Mil)	41 799	451 950	282 942	59.73%	336 907	237 942	328 909	417 329

Foreign Trading on the JSE Equities Market (R Million)

	Month Ended Oct 2021	Year to Date 2021	Year to Date 2020	Difference Year on Year	2020	2019	2018	2017
Purchases	62 599	865 372	773 321	92 051	941 529	899 391	1 074 516	992 119
Sales	-83 020	-973 902	-893 916	-79 986	-1 067 119	-1 013 558	-1 127 559	-1 039 685
Net (Sales) / Purchases	-20 421	-108 531	-120 595	12 064	-125 590	-114 167	-53 042	-47 566

Turnover on the Interest Rate Market

	Month Ended Oct 2021	Year to Date 2021	Year to Date 2020	% Change Year on Year	2020	2019	2018	2017
Standard Trades								
Trades	28 812	275 200	289 663	-4.99%	335 248	291 499	302 385	291 730
Nominal (R Mil)	775 802	8 278 242	9 477 185	-12.65%	10 949 642	9 916 268	9 185 860	7 876 304
Consideration (R Mil)	757 791	8 148 905	9 123 298	-10.68%	10 566 924	9 975 147	9 451 509	8 198 143
Repo Trades								
Trades	12 769	124 909	124 656	0.20%	143 567	177 104	161 055	153 015
Nominal (Mil)	2 484 948	20 473 701	18 646 706	9.80%	21 499 151	25 798 546	20 951 365	19 085 335
Consideration (R Mil)	2 415 408	19 800 747	18 072 256	9.56%	20 832 617	25 522 755	20 334 924	18 571 364
Other Trades*								
Trades	888	7 078	9 477	-25.31%	10 968	9 100	8 603	8 729
Nominal (Mil)	95 901	622 344	805 540	-22.74%	967 584	717 436	658 610	737 277
Consideration (R Mil)	35 187	211 219	276 778	-23.69%	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 Oct 2021	Year to Date 2021	Year to Date 2020	Difference Year on Year	2020	2019	2018	2017
Purchases**	95 055	921 594	1 146 923	-225 329	1 358 203	1 367 130	1 118 355	1 072 127
Sales**	117 664	1 037 256	1 228 568	-191 311	1 406 571	1 389 324	1 183 484	1 016 544
Net (Sales) / Purchases	-22 608	-115 662	-81 645	-34 018	-48 367	-22 194	-65 129	55 583

**Nominal of Standards Trades

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Turnover on the JSE Interest Rate Derivatives Market

	Month Ended Oct 2021	Year to Date 2021	Year to Date 2020	%Change Year on Year	2020	2019	2018	2017
Futures								
Trades	2 146	10 520	13 682	-23.11%	14 968	12 780	12 477	12 791
Volume	2 320 579	11 119 369	11 209 393	-0.80%	12 515 509	10 461 871	11 788 350	11 946 344
Value (R Mil)	234 753	1 121 950	1 144 795	-2.00%	1 264 935	1 158 376	1 282 927	1 329 270
Open Interest	1 497 897	1 497 897	1 336 344	12.09%	969 112	947 574	829 599	1 021 723
Options								
Trades	135	987	1 463	-32.54%	1 774	1 550	949	809
Volume	92 483	513 563	630 701	-18.57%	803 665	961 911	428 713	307 322
Value (R Mil)*	115	875	1 190	-26.48%	1 574	93 866	42 643	29 060
Open Interest	182 356	182 356	229 152	-20.42%	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 Oct 2021	Year to Date 2021	Year to Date 2020	%Change Year on Year	2020	2019	2018	2017
Futures								
Trades	32 865	371 051	397 352	-6.62%	479 225	436 351	401 483	345 698
Volume (000)	225	2 657 876	2 601 467	2.17%	3 219 382	3 206 466	3 080 836	2 718
Value (R Mil)	74 844	875 729	721 106	21.44%	912 482	805 011	674 379	566 037
Open Interest	139 114	139 114	144 683	-3.85%	125 413	114 681	111 034	117 783
Options								
Trades	1 644	17 796	18 712	-4.90%	21 151	27 189	34 033	30 024
Volume (000)	18	221 684	240 151	-7.69%	276 216	304 220	351 110	291
Value (R Mil)	168	4 026	2 366	70.20%	2 849	4 720	4 094	3 233
Open Interest	50 149	50 149	64 807	-22.62%	48 256	43 126	71 176	50 578

Equity Market

Agency and Principal (R Million)

	Including Reported Trades			Central Order Book Trades		
	Oct 2021	Sep 2021	% change	Oct 2021	Oct 2020	% change
Agency Buy	200 148	299 361	-33.14%	180 723	269 633	-32.97%
Agency Sell	192 967	276 120	-30.11%	171 123	242 359	-29.39%
Principal Buy	227 712	287 875	-20.90%	205 338	266 246	-22.88%
Principal Sell	234 893	311 116	-24.50%	214 938	293 521	-26.77%

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		



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Equity Market

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

	Sep 2021	Ranking	Sep 2020	Ranking	Ranking At Year End			
					2020	2019	2018	2017
Market Capitalisation (US\$ million)	1 069 083	19	841 774	19	19	17	18	17
Market Turnover (US\$ million)	38 900	25	28 465	22	27	20	20	24
Monthly Liquidity %	39.85%	28	38.70%	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 Oct 2021	Year to Date 2021	Year to Date 2020	% Change Year on Year	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	125	2 732	2 223	22.90%	3 253	4 585	6 461	9 468
Waiver of Pre-emptive rights	1	8 789	32 966	-73.34%	35 048	25 745	38 830	35 048
TOTAL	125	12 368	63 790	-80.61%	66 902	35 847	55 620	100 520

NB: The totals may vary monthly

Annualised JSE liquidity

	Month Ended Oct 2021	Year to Date 2021	Year to Date 2020	% Change Year on Year	2020	2019	2018	2017
Overall JSE Liquidity %	29.36%	34.87%	42.57%	-18.09%	37.2	35.9	44.7	35.9
Central Order Book Trades Liquidity %	26.50%	31.55%	40.00%	-21.13%	34.9	34.2	42.0	33.0

Note: The monthly "local liquidity" using the value traded and State market capitalisation is 61.28%

Number of Companies / Securities Listed and Market Capitalisation

	Month Ended Oct 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	290	290	302	-3.97%	300	312	326	324
No of New Listings	-	7	4	75.00%	5	6	11	13
No of Delistings	1	17	15	13.33%	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	-	7	4	75.00%	5	6	12	21
No of Delistings	1	20	17	17.65%	20	24	17	32
Foreign Listings	71	71	69	2.90%	69	71	74	75
Domestic Listings	255	255	272	-6.25%	270	283	298	302
Companies Listed	326	326	341	-4.40%	339	354	372	377
No of Securities Listed	1 090	1 090	944	15.47%	1 003	946	822	812
Market Capitalisation (Rbn at period)	19 470.0		15 775.9	23.42%		17 440.3	12 682.0	15 461.4

Note: AltX and Mainboard include companies that changed boards

Market Profile - Oct 2021

FTSE/JSE Africa Index Series

	Index Code	Index Close Oct 2021	% Change Month On Month	Highest Index Close	Highest Date
Headline Indices					
All Share	J203	67 464.69	4.95%	69 617.16	2021/08/11
Mid Cap	J201	78 129.86	0.95%	82 603.12	2016/08/12
Small Cap	J202	64 364.39	2.50%	65 469.71	2017/03/20
Fledgling	J204	8 275.31	4.04%	8 333.85	2021/10/19
Capped All Share	J303	33 886.68	4.74%	34 744.78	2021/08/11
Shareholder Weighted All Share	J403	13 398.44	2.55%	13 928.65	2021/03/11
Tradeable Indices					
Top 40	J200	60 807.87	5.09%	63 541.21	2021/08/10
Capped Top 40	J300	31 371.81	4.40%	32 268.15	2021/08/11
Shareholder Weighted Top 40	J400	11 979.55	2.07%	12 908.48	2021/03/11
Resource 10	J210	62 989.62	8.44%	77 308.45	2008/05/22
Gold Mining	J150	-	0.00%	6 662.47	2020/07/27
Industrial 25	J211	87 489.63	6.73%	90 064.94	2021/02/19
Financial 15	J212	13 956.14	-4.56%	18 847.58	2018/03/06
Financial and Industrial 30	J213	85 112.69	3.21%	88 373.33	2017/11/21
All Share Economic Group					
Energy	J10060	23 786.65	-2.00%	26 905.44	2021/10/06
Basic Materials	J10055	45 302.95	8.65%	51 940.64	2021/05/10
Industrials	J10050	37 655.04	1.58%	39 509.16	2021/08/18
Consumer Discretionary	J10040	27 743.49	15.82%	27 743.49	2021/10/29
Consumer Staples	J10045	72 646.32	1.08%	73 504.70	2021/09/23
Financials	J10030	35 874.74	-3.78%	37 315.46	2021/09/29
Technology	J10010	34 379.27	6.98%	49 244.49	2021/04/01
Telecommunications	J10015	6 577.95	-1.94%	6 780.94	2021/09/29
Health Care	J10020	5 711.70	-2.58%	5 917.44	2021/09/28
Specialist Indices					
Responsible Investment Index	J113	12 349.15	2.33%	13 118.12	2021/03/11
FTSE/JSE Shariah All Share	J143	4 409.75	5.83%	4 835.24	2021/07/29
REITS Index	JS3512	361.82	-3.73%	385.33	2021/08/31
SA Listed Property Index	J253	316.76	-3.22%	694.67	2017/12/29
Capped Property Index	J254	235.99	-2.61%	597.86	2015/10/28
SA Resources	J258	36 275.58	8.39%	42 495.61	2008/05/22
Value Index	J330	397.50	3.42%	431.47	2015/05/05
Growth Index	J331	854.85	5.62%	957.07	2021/03/02
Secondary Market					
Alt-X	J232	1 332.79	12.09%		

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.

	Oct 2021	Sep 2021	%Change Month on Month	Oct 2020	%Change Year on Year
Trades					
Futures					
Corn Contract	1 359	1 505	-9.70%	1 746	-22.16%
Soya Future	2 713	2 420	12.11%	3 104	-12.60%
Yellow Maize Future	9 527	10 468	-8.99%	9 307	2.36%
Gold	26	39	-33.33%	22	18.18%
Sunflower Seeds Future	2 350	1 763	33.30%	2 491	-5.66%
White Maize Future	13 385	15 622	-14.32%	15 395	-13.06%
Platinum	7	38	-81.58%	3	133.33%
Crude Oil	-	1	-100.00%	5	-100.00%
Total Futures	29 367	31 856	-7.81%	32 073	-8.44%
Options					
Corn Contract	18	93	-80.65%	7	157.14%
Soya Future	110	79	39.24%	143	-23.08%
Yellow Maize Future	467	593	-21.25%	401	16.46%
Gold	-	-	-	-	-
Sunflower Seeds Future	243	16	1418.75%	41	492.68%
White Maize Future	758	1 018	-25.54%	1 724	-56.03%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	1 596	1 799	-11.28%	2 316	-31.09%
Volume					
Futures					
Corn Contract	22 298	20 642	8.02%	19 449	14.65%
Soya Future	20 762	22 392	-7.28%	20 118	3.20%
Yellow Maize Future	61 607	66 711	-7.65%	53 406	15.36%
Gold	42	412	-89.81%	29	44.83%
Sunflower Seeds Future	10 556	10 148	4.02%	13 165	-19.82%
White Maize Future	67 352	81 823	-17.69%	69 916	-3.67%
Platinum	58	133	-56.39%	13	346.15%
Crude Oil	-	3	-100.00%	6	-100.00%
Total Futures	182 675	202 264	-9.68%	176 102	3.73%
Options					
Corn Contract	31	142	-78.17%	7	342.86%
Soya Future	1 320	449	193.99%	2 134	-38.14%
Yellow Maize Future	5 852	5 166	13.28%	7 686	-23.86%
Gold	-	-	-	-	-
Sunflower Seeds Future	2 388	215	1010.70%	963	147.98%
White Maize Future	7 249	11 408	-36.46%	14 706	-50.71%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	16 840	17 380	-3.11%	25 496	-33.95%
Value(ZAR000)					
Futures					
Corn Contract	7 179 172	6 320 963	13.58%	5 139 851	39.68%
Soya Future	7 599 972	8 476 043	-10.34%	8 011 397	-5.14%
Yellow Maize Future	20 959 860	21 930 564	-4.43%	18 198 679	15.17%
Gold	11 208	105 575	-89.38%	9 229	21.45%
Sunflower Seeds Future	5 397 042	4 863 050	10.98%	5 149 932	4.80%
White Maize Future	21 830 576	25 647 427	-14.88%	24 680 940	-11.55%
Platinum	8 961	18 987	-52.80%	1 901	371.30%
Crude Oil	-	310	-100.00%	401	-100.00%
Total Futures	62 986 791	67 362 920	-6.50%	61 192 331	2.93%
Options					
Corn Contract	543	1 548	-64.94%	189	187.20%
Soya Future	8 655	4 499	92.39%	16 405	-47.24%
Yellow Maize Future	51 027	64 805	-21.26%	117 801	-56.68%
Gold	-	-	-	-	-
Sunflower Seeds Future	16 111	769	1994.35%	1 942	729.72%
White Maize Future	84 909	126 527	-32.89%	220 533	-61.50%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	161 244	198 149	-18.62%	356 871	-54.82%
Open Interest					
Futures					
Corn Contract	24 126	23 879	1.03%	27 596	-12.57%
Soya Future	12 734	13 601	-6.37%	11 610	9.68%
Yellow Maize Future	42 541	42 894	-0.82%	38 200	11.36%
Gold	405	408	-0.74%	430	-5.81%
Sunflower Seeds Future	3 726	3 739	-0.35%	6 921	-46.16%
White Maize Future	35 478	36 644	-3.18%	40 430	-12.25%
Platinum	96	66	45.45%	107	-10.28%
Crude Oil	8	8	0.00%	7	14.29%
Options					
Corn Contract	1 059	1 044	1.44%	128	727.34%
Soya Future	2 748	3 186	-13.75%	5 895	-53.38%
Yellow Maize Future	18 789	20 130	-6.66%	18 497	1.58%
Gold	-	-	-	-	-
Sunflower Seeds Future	2 193	1 935	13.33%	3 329	-34.12%
White Maize Future	21 248	19 802	7.30%	32 854	-35.33%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-