

Market Profile - Nov 2021

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
	Nov 2021	2021	2020	Year on Year				
Trades	6 640 331	76 097 555	86 985 996	-12.52%	92 970 422	76 554 772	70 356 164	67 786 095
Volume (Mil)	8 499	115 426	107 663	7.21%	117 776	82 472	91 717	85 958
Value (R Mil)	451 341	5 459 955	5 379 003	1.50%	5 791 056	5 137 534	5 537 665	5 479 433
<b>Reported Trades</b>								
Trades	1 724	16 817	15 153	10.98%	16 383	13 577	21 951	36 150
Volume (Mil)	807	10 919	8 470	28.92%	9 320	7 535	8 350	10 343
Value (R Mil)	41 667	493 618	317 256	55.59%	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
	Nov 2021	2021	2020	Year on Year				
Purchases	60 008	925 436	864 584	60 852	941 529	899 391	1 074 516	992 119
Sales	-77 970	-1 051 948	-1 001 902	-50 046	-1 067 119	-1 013 558	-1 127 559	-1 039 685
<b>Net (Sales) / Purchases</b>	<b>-17 962</b>	<b>-126 512</b>	<b>-137 318</b>	<b>10 806</b>	<b>-125 590</b>	<b>-114 167</b>	<b>-53 042</b>	<b>-47 566</b>

Turnover on the Interest Rate Market

	Month Ended	Year to Date	Year to Date	% Change	2020	2019	2018	2017
	Nov 2021	2021	2020	Year on Year				
<b>Standard Trades</b>								
Trades	30 381	305 643	316 934	-3.56%	335 248	291 499	302 385	291 730
Nominal (R Mil)	1 006 374	9 287 458	10 429 639	-10.95%	10 949 642	9 916 268	9 185 860	7 876 304
Consideration (R Mil)	991 876	9 143 116	10 052 604	-9.05%	10 566 924	9 975 147	9 451 509	8 198 143
<b>Repo Trades</b>								
Trades	13 882	138 789	135 068	2.75%	143 567	177 104	161 055	153 015
Nominal (Mil)	2 583 382	23 056 670	20 308 147	13.53%	21 499 151	25 798 546	20 951 365	19 085 335
Consideration (R Mil)	2 562 338	22 362 719	19 656 269	13.77%	20 832 617	25 522 755	20 334 924	18 571 364
<b>Other Trades*</b>								
Trades	800	7 890	10 377	-23.97%	10 968	9 100	8 603	8 729
Nominal (Mil)	64 829	687 751	914 229	-24.77%	967 584	717 436	658 610	737 277
Consideration (R Mil)	23 718	235 549	332 209	-29.10%	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
	Nov 2021	2021	2020	Year on Year				
Purchases**	111 750	1 033 122	1 273 008	-239 885	1 358 203	1 367 130	1 118 355	1 072 127
Sales**	147 267	1 187 255	1 339 744	-152 489	1 406 571	1 389 324	1 183 484	1 016 544
<b>Net (Sales) / Purchases</b>	<b>-35 517</b>	<b>-154 132</b>	<b>-66 737</b>	<b>-87 396</b>	<b>-48 367</b>	<b>-22 194</b>	<b>-65 129</b>	<b>55 583</b>

\*\*Nominal of Standards Trades

Market Profile - Nov 2021

Turnover on the JSE Interest Rate Derivatives Market

	Month Ended	Year to Date	Year to Date	%Change	2020	2019	2018	2017
	Nov 2021	2021	2020	Year on Year				
<b>Futures</b>								
Trades	1 079	11 599	14 679	-20.98%	14 968	12 780	12 477	12 791
Volume	785 182	11 904 551	12 420 662	-4.16%	12 515 509	10 461 871	11 788 350	11 946 344
Value (R Mil)	72 101	1 194 052	1 257 838	-5.07%	1 264 935	1 158 376	1 282 927	1 329 270
Open Interest	1 038 517	1 038 517	994 209	4.46%	969 112	947 574	829 599	1 021 723
<b>Options</b>								
Trades	145	1 132	1 680	-32.62%	1 774	1 550	949	809
Volume	88 761	602 324	727 009	-17.15%	803 665	961 911	428 713	307 322
Value (R Mil)*	116	991	1 427	-30.55%	1 574	93 866	42 643	29 060
Open Interest	124 484	124 484	122 370	1.73%	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
	Nov 2021	2021	2020	Year on Year				
<b>Futures</b>								
Trades	58 175	429 226	448 426	-4.28%	479 225	436 351	401 483	345 698
Volume (000)	437	3 095 245	2 994 115	3.38%	3 219 382	3 206 466	3 080 836	2 718
Value (R Mil)	150 952	1 026 681	843 004	21.79%	912 482	805 011	674 379	566 037
Open Interest	147 227	147 227	136 173	8.12%	125 413	114 681	111 034	117 783
<b>Options</b>								
Trades	1 644	19 440	20 184	-3.69%	21 151	27 189	34 033	30 024
Volume (000)	13	234 476	264 013	-11.19%	276 216	304 220	351 110	291
Value (R Mil)	128	4 155	2 723	52.56%	2 849	4 720	4 094	3 233
Open Interest	20 725	20 725	43 011	-51.81%	48 256	43 126	71 176	50 578

Equity Market

Agency and Principal (R Million)

	Including Reported Trades			Central Order Book Trades		
	Nov 2021	Oct 2021	% change	Nov 2021	Nov 2020	% change
Agency Buy	210 156	200 148	5.00%	183 130	180 723	1.33%
Agency Sell	210 897	192 967	9.29%	183 434	171 123	7.19%
Principal Buy	241 185	227 712	5.92%	226 544	205 338	10.33%
Principal Sell	240 444	234 893	2.36%	226 240	214 938	5.26%

## 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)	20 025	2021/11/16		



## Market Profile - Nov 2021

## Equity Market

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

	Oct 2021	Ranking	Oct 2020	Ranking	Ranking At Year End			
					2020	2019	2018	2017
Market Capitalisation (US\$ million)	1 123 587	18	833 086	19	19	17	18	17
Market Turnover (US\$ million)	28 132	22	25 901	22	27	20	20	24
Monthly Liquidity %	27.11%	31	0.3	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 Nov 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	34	880	27 182	-96.76%	27 182	4 409	5 097	32 688
Via Prospectus (IPOs)	-	-	-	0.00%	-	-	-	-
Share Incentive	172	2 904	2 307	25.86%	3 253	4 585	6 461	9 468
Waiver of Pre-emptive rights	4 804	13 593	34 279	-60.35%	35 048	25 745	38 830	35 048
<b>TOTAL</b>	<b>5 010</b>	<b>17 378</b>	<b>65 187</b>	<b>-73.34%</b>	<b>66 902</b>	<b>35 847</b>	<b>55 620</b>	<b>100 520</b>

NB: The totals may vary monthly

Annualised JSE liquidity

	Month Ended Nov 2021	Year to Date 2021	Year to Date 2020	% Change Year on Year	2020	2019	2018	2017
Overall JSE Liquidity %	30.40%	33.97%	38.60%	-11.99%	37.2	35.9	44.7	35.9
Central Order Book Trades Liquidity %	27.57%	30.73%	36.25%	-15.23%	34.9	34.2	42.0	33.0

Note: The monthly "local liquidity" using the value traded and Strate market capitalisation is 64.24%

Number of Companies / Securities Listed and Market Capitalisation

	Month Ended Nov 2021	Year to Date 2021	Year to Date 2020	% Change Year on Year	2020	2019	2018	2017
<b>Mainboard, Venture, Development Capital and BEE</b>								
Companies Listed	289	289	301	-3.99%	300	312	326	324
No of New Listings	-	7	4	75.00%	5	6	11	13
No of Delistings	1	18	16	12.50%	17	20	9	21
<b>AITX</b>								
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
<b>Overall JSE</b>								
No of New Listings	-	7	4	75.00%	5	6	12	21
No of Delistings	1	21	18	16.67%	20	24	17	32
Foreign Listings	71	71	68	4.41%	69	71	74	75
Domestic Listings	254	254	272	-6.62%	270	283	298	302
<b>Companies Listed</b>	<b>325</b>	<b>325</b>	<b>340</b>	<b>-4.41%</b>	<b>339</b>	<b>354</b>	<b>372</b>	<b>377</b>
<b>No of Securities Listed</b>	<b>1 072</b>	<b>1 072</b>	<b>1 009</b>	<b>6.24%</b>	<b>1 003</b>	<b>946</b>	<b>822</b>	<b>812</b>
<b>Market Capitalisation (Rbn at period)</b>	<b>19 678.9</b>		<b>17 400.3</b>	<b>13.09%</b>		<b>17 440.3</b>	<b>12 682.0</b>	<b>15 461.4</b>

Note: AITX and Mainboard include companies that changed boards

**FTSE/JSE Africa Index Series**

	Index Code	Index Close Nov 2021	% Change Month On Month	Highest Index Close	Highest Date
<b>Headline Indices</b>					
All Share	J203	70 475.02	4.46%	71 015.40	2021/11/23
Mid Cap	J201	76 876.79	-1.60%	82 603.12	2016/08/12
Small Cap	J202	63 199.42	-1.81%	65 591.94	2021/11/09
Fledgling	J204	8 313.16	0.46%	8 506.89	2021/11/15
Capped All Share	J303	35 271.12	4.09%	35 571.11	2021/11/23
Shareholder Weighted All Share	J403	13 488.56	0.67%	13 928.65	2021/03/11
<b>Tradeable Indices</b>					
Top 40	J200	64 063.82	5.35%	64 566.39	2021/11/23
Capped Top 40	J300	32 731.81	4.34%	33 050.26	2021/11/23
Shareholder Weighted Top 40	J400	12 090.82	0.93%	12 908.48	2021/03/11
Resource 10	J210	67 251.21	6.77%	77 308.45	2008/05/22
Gold Mining	J150	-	0.00%	6 662.47	2020/07/27
Industrial 25	J211	93 123.17	6.44%	95 652.47	2021/11/16
Financial 15	J212	13 591.20	-2.61%	18 847.58	2018/03/06
Financial and Industrial 30	J213	89 014.91	4.58%	91 503.98	2021/11/18
<b>All Share Economic Group</b>					
Energy	J10060	22 127.76	-6.97%	26 905.44	2021/10/06
Basic Materials	J10055	48 397.15	6.83%	51 940.64	2021/05/10
Industrials	J10050	36 926.57	-1.93%	39 509.16	2021/08/18
Consumer Discretionary	J10040	33 007.30	18.97%	33 702.84	2021/11/29
Consumer Staples	J10045	71 466.09	-1.62%	73 903.51	2021/11/03
Financials	J10030	34 930.66	-2.63%	37 315.46	2021/09/29
Technology	J10010	32 986.75	-4.05%	49 244.49	2021/04/01
Telecommunications	J10015	7 301.65	11.00%	7 541.02	2021/11/08
Health Care	J10020	5 399.76	-5.46%	5 917.44	2021/09/28
<b>Specialist Indices</b>					
Responsible Investment Index	J113	12 484.00	1.09%	13 118.12	2021/03/11
FTSE/JSE Shariah All Share	J143	4 596.44	4.23%	4 835.24	2021/07/29
REITS Index	JS3512	373.21	3.15%	385.33	2021/08/31
SA Listed Property Index	J253	323.44	2.11%	694.67	2017/12/29
Capped Property Index	J254	241.04	2.14%	597.86	2015/10/28
SA Resources	J258	38 643.71	6.53%	42 495.61	2008/05/22
Value Index	J330	405.10	1.91%	431.47	2015/05/05
Growth Index	J331	902.30	5.55%	957.07	2021/03/02
<b>Secondary Market</b>					
Alt-X	J232	1 263.04	-5.23%	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.

	Nov 2021	Oct 2021	%Change Month on Month	Nov 2020	%Change Year on Year
<b>Trades</b>					
<b>Futures</b>					
Corn Contract	3 654	1 359	168.87%	1 688	116.47%
Soya Future	3 625	2 713	33.62%	4 166	-12.99%
Yellow Maize Future	18 220	9 527	91.25%	13 408	35.89%
Gold	24	26	-7.69%	27	-11.11%
Sunflower Seeds Future	3 796	2 350	61.53%	3 713	2.24%
White Maize Future	22 276	13 385	66.43%	20 412	9.13%
Platinum	12	7	71.43%	1	1100.00%
Crude Oil	1	-	100.00%	1	0.00%
<b>Total Futures</b>	<b>51 608</b>	<b>29 367</b>	<b>75.73%</b>	<b>43 416</b>	<b>18.87%</b>
<b>Options</b>					
Corn Contract	55	18	205.56%	6	816.67%
Soya Future	124	110	12.73%	117	5.98%
Yellow Maize Future	430	467	-7.92%	332	29.52%
Gold	-	-	-	-	-
Sunflower Seeds Future	151	243	-37.86%	81	86.42%
White Maize Future	846	758	11.61%	903	-6.31%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
<b>Total Options</b>	<b>1 606</b>	<b>1 596</b>	<b>0.63%</b>	<b>1 439</b>	<b>11.61%</b>
<b>Volume</b>					
<b>Futures</b>					
Corn Contract	48 603	22 298	117.97%	49 847	-2.50%
Soya Future	35 730	20 762	72.09%	28 912	23.58%
Yellow Maize Future	129 234	61 607	109.77%	80 815	59.91%
Gold	512	42	1119.05%	702	-27.07%
Sunflower Seeds Future	12 520	10 556	18.61%	21 348	-41.35%
White Maize Future	119 758	67 352	77.81%	115 758	3.46%
Platinum	215	58	270.69%	50	330.00%
Crude Oil	5	-	100.00%	2	150.00%
<b>Total Futures</b>	<b>346 577</b>	<b>182 675</b>	<b>89.72%</b>	<b>297 434</b>	<b>16.52%</b>
<b>Options</b>					
Corn Contract	137	31	341.94%	17	705.88%
Soya Future	448	1 320	-66.06%	1 923	-76.70%
Yellow Maize Future	4 372	5 852	-25.29%	8 562	-48.94%
Gold	-	-	-	-	-
Sunflower Seeds Future	1 453	2 388	-39.15%	756	92.20%
White Maize Future	6 280	7 249	-13.37%	11 816	-46.85%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
<b>Total Options</b>	<b>12 690</b>	<b>16 840</b>	<b>-24.64%</b>	<b>23 074</b>	<b>-45.00%</b>
<b>Value(ZAR000)</b>					
<b>Futures</b>					
Corn Contract	17 013 229	7 179 172	136.98%	12 913 263	31.75%
Soya Future	13 213 360	7 599 972	73.86%	11 862 261	11.39%
Yellow Maize Future	46 631 719	20 959 860	122.48%	26 868 509	73.56%
Gold	141 823	11 208	1165.32%	208 420	-31.95%
Sunflower Seeds Future	6 608 359	5 397 042	22.44%	8 995 509	-26.54%
White Maize Future	40 445 090	21 830 576	85.27%	39 277 314	2.97%
Platinum	34 570	8 961	285.76%	7 055	390.00%
Crude Oil	606	-	100.00%	141	329.67%
<b>Total Futures</b>	<b>124 088 755</b>	<b>62 986 791</b>	<b>97.01%</b>	<b>100 132 472</b>	<b>23.92%</b>
<b>Options</b>					
Corn Contract	1 176	543	116.67%	102	1051.90%
Soya Future	4 180	8 655	-51.70%	19 230	-78.26%
Yellow Maize Future	52 289	51 027	2.47%	108 590	-51.85%
Gold	-	-	-	-	-
Sunflower Seeds Future	11 402	16 111	-29.23%	4 051	181.42%
White Maize Future	58 650	84 909	-30.93%	223 115	-73.71%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
<b>Total Options</b>	<b>127 697</b>	<b>161 244</b>	<b>-20.81%</b>	<b>355 088</b>	<b>-64.04%</b>
<b>Open Interest</b>					
<b>Futures</b>					
Corn Contract	21 762	24 126	-9.80%	26 220	-17.00%
Soya Future	11 423	12 734	-10.30%	11 183	2.15%
Yellow Maize Future	47 334	42 541	11.27%	35 419	33.64%
Gold	403	405	-0.49%	179	125.14%
Sunflower Seeds Future	4 540	3 726	21.85%	5 886	-22.87%
White Maize Future	34 393	35 478	-3.06%	34 041	1.03%
Platinum	131	96	36.46%	88	48.86%
Crude Oil	3	8	-62.50%	9	-66.67%
<b>Options</b>					
Corn Contract	43	1 059	-95.94%	36	19.44%
Soya Future	491	2 748	-82.13%	4 008	-87.75%
Yellow Maize Future	8 822	18 789	-53.05%	16 163	-45.42%
Gold	-	-	-	-	-
Sunflower Seeds Future	1 168	2 193	-46.74%	997	17.15%
White Maize Future	9 661	21 248	-54.53%	20 358	-52.54%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-