

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
	Aug 2021	Date 2021	Date 2020	Year on Year				
Trades	8 167 349	55 465 777	64 459 747	-13.95%	92 970 422	76 554 772	70 356 164	67 786 095
Volume (Mil)	13 562	86 785	79 292	9.45%	117 776	82 472	91 717	85 958
Value (R Mil)	735 794	3 993 518	3 967 781	0.65%	5 791 056	5 137 534	5 537 665	5 479 433
Reported Trades								
Trades	1 547	11 741	10 912	7.60%	16 383	13 577	21 951	36 150
Volume (Mil)	830	7 944	6 606	20.25%	9 320	7 535	8 350	10 343
Value (R Mil)	104 830	358 795	223 715	60.38%	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
	Aug 2021	Date 2021	Date 2020	Year on Year				
Purchases	143 565	721 107	648 576	72 531	941 529	899 391	1 074 516	992 119
Sales	-160 770	-806 652	-737 440	-69 213	-1 067 119	-1 013 558	-1 127 559	-1 039 685
Net (Sales) / Purchases	-17 205	-85 545	-88 863	3 318	-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
	Aug 2021	Date 2021	Date 2020	Year on Year				
Trades	24 819	221 440	239 478	-7.53%	335 248	291 499	302 385	291 730
Nominal (R Mil)	644 486	6 825 047	7 863 659	-13.21%	10 949 642	9 916 268	9 185 860	7 876 304
Consideration (R Mil)	638 305	6 710 657	7 574 572	-11.41%	10 566 924	9 975 147	9 451 509	8 198 143
Repo Trades								
Trades	12 782	99 498	103 515	-3.88%	143 567	177 104	161 055	153 015
Nominal (Mil)	2 288 442	15 698 180	14 868 349	5.58%	21 499 151	25 798 546	20 951 365	19 085 335
Consideration (R Mil)	2 190 252	15 149 062	14 490 591	4.54%	20 832 617	25 522 755	20 334 924	18 571 364
Other Trades*								
Trades	560	5 476	8 248	-33.61%	10 968	9 100	8 603	8 729
Nominal (Mil)	44 117	462 133	718 005	-35.64%	967 584	717 436	658 610	737 277
Consideration (R Mil)	18 449	142 629	246 336	-42.10%	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	Year to	Difference	2020	2019	2018	2017
	Aug 2021	Date 2021	Date 2020	Year on Year				
Purchases**	57 027	775 847	978 476	-202 629	1 358 203	1 367 130	1 118 355	1 072 127
Sales**	69 660	836 313	1 044 395	-208 082	1 406 571	1 389 324	1 183 484	1 016 544
Net (Sales) / Purchases	-12 633	-60 466	-65 919	5 453	-48 367	-22 194	-65 129	55 583

**Nominal of Standards Trades

Market Profile - Aug 2021

Turnover on the JSE Interest Rate Derivatives Market

Futures	Month Ended	Year to	Year to	% Change	2020	2019	2018	2017
	Aug 2021	Date 2021	Date 2020	Year on Year				
Trades	560	8 033	11 443	-29.80%	14 968	12 780	12 477	12 791
Volume	498 125	8 607 331	9 426 958	-8.69%	12 515 509	10 461 871	11 788 350	11 946 344
Value (R Mil)	48 863	877 749	956 249	-8.21%	1 264 935	1 158 376	1 282 927	1 329 270
Open Interest	978 451	978 451	1 045 749	-6.44%	969 112	947 574	829 599	1 021 723
Options								
Trades	110	793	1 181	-32.85%	1 774	1 550	949	809
Volume	39 951	380 030	543 918	-30.13%	803 665	961 911	428 713	307 322
Value (R Mil)*	68	714	1 003	-28.76%	1 574	93 866	42 643	29 060
Open Interest	121 764	121 764	221 627	-45.06%	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
	Aug 2021	Date 2021	Date 2020	Year on Year				
Trades	34 895	302 908	329 635	-8.11%	479 225	436 351	401 483	345 698
Volume (000)	262	2 198 436	2 161 481	1.71%	3 219 382	3 206 466	3 080 836	2 718
Value (R Mil)	88 644	724 976	578 231	25.38%	912 482	805 011	674 379	566 037
Open Interest	143 862	143 862	153 182	-6.08%	125 413	114 681	111 034	117 783
Options								
Trades	1 453	14 236	14 089	1.04%	21 151	27 189	34 033	30 024
Volume (000)	18	184 155	174 989	5.24%	276 216	304 220	351 110	291
Value (R Mil)	224	3 650	1 470	148.25%	2 849	4 720	4 094	3 233
Open Interest	42 786	42 786	40 567	5.47%	48 256	43 126	71 176	50 578

Equity Market

Agency and Principal (R Million)

	Including Reported Trades			Central Order Book Trades		
	Aug 2021	Jul 2021	% change	Aug 2021	Aug 2020	% change
Agency Buy	332 829	213 728	55.73%	294 577	184 949	59.27%
Agency Sell	353 330	222 074	59.10%	305 609	191 816	59.32%
Principal Buy	402 965	244 616	64.73%	336 388	222 849	50.95%
Principal Sell	382 465	236 271	61.88%	325 356	215 982	50.64%

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	2021/03/11		

Market Profile - Aug 2021
Equity Market

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

	Jul 2021	Ranking	Jul 2020	Ranking	Ranking At Year End			
					2020	2019	2018	2017
Market Capitalisation (US\$ million)	1 137 363	18	857 028	19	19	17	18	17
Market Turnover (US\$ million)	31 458	20	28 000	24	27	20	20	24
Monthly Liquidity %	29.53%	32	36.53%	30	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 Aug 2021	Year to Date 2021	Year to Date 2020	% Change Year on Year	2020	2019	2018	2017
Rights Issue	-	847	12 389	-93.17%	27 182	4 409	5 097	32 688
Via Prospectus (IPOs)	-	-	-	0.00%	-	-	-	-
Share Incentive	21	2 245	1 768	26.94%	3 253	4 585	6 461	9 468
Waiver of Pre-emptive rights	73	7 889	20 024	-60.60%	35 048	25 745	38 830	35 048
TOTAL	94	10 980	35 600	-69.16%	66 902	35 847	55 620	100 520

NB: The totals may vary monthly

Annualised JSE liquidity

	Month Ended Aug 2021	Year to Date 2021	Year to Date 2020	% Change Year on Year	2020	2019	2018	2017
Central Order Book Trades Liquidity %	44.35%	32.11%	37.94%	-15.37%	34.9	34.2	42.0	33.0

Note: The monthly "local liquidity" using the value traded and Strate market capitalisation is 106.56%

Number of Companies / Securities Listed and Market Capitalisation

	Month Ended Aug 2021	Year to Date 2021	Year to Date 2020	% Change Year on Year	2020	2019	2018	2017
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	3	16	14	14.29%	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	3	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	1 044	1 044	945	10.48%	1 003	946	822	812
Market Capitalisation (Rbn at period)	19 193.0		17 246.4	11.29%		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 Aug 2021	% Change Month On Month	Highest Index Close	Highest Date
Headline Indices					
All Share	J203	67 427.93	-2.24%	69 617.16	2021/08/11
Mid Cap	J201	78 010.45	3.65%	82 603.12	2016/08/12
Small Cap	J202	59 917.10	6.87%	65 469.71	2017/03/20
Fledgling	J204	7 615.94	5.11%	8 292.53	2017/02/17
Capped All Share	J303	33 915.95	-1.40%	34 744.78	2021/08/11
Shareholder Weighted All Share	J403	13 401.89	0.02%	13 928.65	2021/03/11
Tradeable Indices					
Top 40	J200	61 039.26	-2.88%	63 541.21	2021/08/10
Capped Top 40	J300	31 553.31	-1.14%	32 268.15	2021/08/11
Shareholder Weighted Top 40	J400	12 086.39	-0.57%	12 908.48	2021/03/11
Resource 10	J210	66 370.49	-6.10%	77 308.45	2008/05/22
Gold Mining	J150	-	0.00%	6 662.47	2020/07/27
Industrial 25	J211	83 461.83	-5.21%	90 064.94	2021/02/19
Financial 15	J212	14 510.93	12.44%	18 847.58	2018/03/06
Financial and Industrial 30	J213	83 300.52	-1.01%	88 373.33	2017/11/21
All Share Economic Group					
Energy	J10060	23 769.33	7.03%	23 769.33	2021/08/31
Basic Materials	J10055	47 709.20	-6.33%	51 940.64	2021/05/10
Industrials	J10050	38 305.45	0.47%	39 509.16	2021/08/18
Consumer Discretionary	J10040	24 895.50	-9.77%	27 661.53	2021/07/26
Consumer Staples	J10045	73 118.01	4.43%	73 118.01	2021/08/31
Financials	J10030	36 808.46	12.28%	36 808.46	2021/08/31
Technology	J10010	32 864.82	-12.22%	49 244.49	2021/04/01
Telecommunications	J10015	6 448.29	16.38%	6 481.80	2021/08/17
Health Care	J10020	5 068.73	8.29%	5 068.73	2021/08/31
Specialist Indices					
Responsible Investment Index	J113	12 461.18	-0.55%	13 118.12	2021/03/11
FTSE/JSE Shariah All Share	J143	4 578.57	-3.81%	4 835.24	2021/07/29
REITS Index	JS3512	385.33	7.27%	385.33	2021/08/31
SA Listed Property Index	J253	334.96	7.43%	694.67	2017/12/29
Capped Property Index	J254	247.47	7.29%	597.86	2015/10/28
SA Resources	J258	38 153.92	-6.08%	42 495.61	2008/05/22
Value Index	J330	405.14	2.03%	431.47	2015/05/05
Growth Index	J331	843.17	-6.66%	957.07	2021/03/02
Secondary Market					
Alt-X	J232	1 150.31	4.24%	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 - Aug 2021
Commodity Derivatives Market

	Aug 2021	Jul 2021	%Change Month on Month	Aug 2020	%Change Year on Year
Trades					
Futures					
Corn Contract	1 320	2 590	-49.03%	2 357	-44.00%
Soya Future	3 239	3 077	5.26%	2 730	18.64%
Yellow Maize Future	9 743	11 784	-17.32%	12 195	-20.11%
Gold	22	17	29.41%	39	-43.59%
Sunflower Seeds Future	3 224	3 077	4.78%	3 287	-1.92%
White Maize Future	12 657	14 944	-15.30%	17 461	-27.51%
Platinum	59	6	883.33%	7	742.86%
Crude Oil	3	1	200.00%	-	100.00%
Total Futures	30 267	35 496	-14.73%	38 076	-20.51%
Options					
Corn Contract	47	116	-59.48%	20	135.00%
Soya Future	73	60	21.67%	92	-20.65%
Yellow Maize Future	507	577	-12.13%	283	79.15%
Gold	-	-	-	-	-
Sunflower Seeds Future	13	98	-86.73%	35	-62.86%
White Maize Future	723	741	-2.43%	1 542	-53.11%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	1 363	1 592	-14.38%	1 972	-30.88%
Volume					
Futures					
Corn Contract	18 694	35 229	-46.94%	22 235	-15.93%
Soya Future	35 156	27 613	27.32%	23 927	46.93%
Yellow Maize Future	65 142	85 037	-23.40%	59 514	9.46%
Gold	514	173	197.11%	733	-29.88%
Sunflower Seeds Future	19 959	19 909	0.25%	24 714	-19.24%
White Maize Future	75 536	90 129	-16.19%	88 557	-14.70%
Platinum	218	26	738.46%	334	-34.73%
Crude Oil	10	30	-66.67%	-	100.00%
Total Futures	215 229	258 146	-16.63%	220 014	-2.17%
Options					
Corn Contract	307	577	-46.79%	30	923.33%
Soya Future	489	368	32.88%	3 442	-85.79%
Yellow Maize Future	6 484	8 360	-22.44%	5 789	12.01%
Gold	-	-	-	-	-
Sunflower Seeds Future	570	437	30.43%	1 807	-68.46%
White Maize Future	8 423	8 512	-1.05%	17 189	-51.00%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	16 273	18 254	-10.85%	28 257	-42.41%
Value(ZAR000)					
Futures					
Corn Contract	6 150 077	11 353 520	-45.83%	5 243 949	17.28%
Soya Future	13 539 634	10 448 813	29.58%	8 809 850	53.69%
Yellow Maize Future	22 404 980	29 054 830	-22.89%	17 727 733	26.38%
Gold	141 551	46 926	201.65%	250 692	-43.54%
Sunflower Seeds Future	9 589 126	8 827 311	8.63%	8 330 355	15.11%
White Maize Future	24 874 675	29 589 964	-15.94%	26 148 413	-4.87%
Platinum	32 595	4 145	686.35%	55 076	-40.82%
Crude Oil	981	3 161	-68.97%	-	100.00%
Total Futures	76 733 619	89 328 670	-14.10%	66 566 068	15.27%
Options					
Corn Contract	5 538	5 902	-6.17%	463	1095.92%
Soya Future	6 774	6 131	10.49%	35 600	-80.97%
Yellow Maize Future	87 334	167 953	-48.00%	40 317	116.62%
Gold	-	-	-	-	-
Sunflower Seeds Future	2 179	3 913	-44.30%	7 486	-70.89%
White Maize Future	115 829	295 689	-60.83%	196 634	-41.09%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	217 655	479 588	-54.62%	280 500	-22.40%
Open Interest					
Futures					
Corn Contract	25 477	24 772	2.85%	30 641	-16.85%
Soya Future	15 021	16 518	-9.06%	12 125	23.88%
Yellow Maize Future	42 878	42 959	-0.19%	38 441	11.54%
Gold	380	347	9.51%	486	-21.81%
Sunflower Seeds Future	4 747	5 774	-17.79%	7 530	-36.96%
White Maize Future	37 177	34 660	7.26%	45 533	-18.35%
Platinum	91	88	3.41%	122	-25.41%
Crude Oil	5	5	0.00%	1	400.00%
Options					
Corn Contract	1 041	1 218	-14.53%	100	941.00%
Soya Future	2 964	3 079	-3.73%	2 803	5.74%
Yellow Maize Future	18 062	19 509	-7.42%	12 844	40.63%
Gold	-	-	-	-	-
Sunflower Seeds Future	1 891	1 501	25.98%	2 032	-6.94%
White Maize Future	17 148	15 040	14.02%	19 912	-13.88%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-