

Market Highlights

Turnover on the JSE Equities Market

Central Order Book and Reported Trades	Month Ended May 2019	Year to Date 2019	Year to Date 2018	% Change Year on Year	2018	2017	2016	2015
Trades	6 539 855	29 535 808	28 053 154	5.29%	70 356 164	67 786 095	71 179 762	61 894 253
Volume (Mil)	6 337	31 766	35 602	-10.77%	91 717	85 958	79 501	74 406
Value (R Mil)	437 428	2 010 814	2 449 608	-17.91%	5 537 665	5 479 433	5 892 768	5 015 419

Reported Trades

Trades	1 082	5 363	12 625	-57.52%	21 951	36 150	38 735	30 897
Volume (Mil)	378	2 783	3 739	-25.58%	8 350	10 343	6 935	7 273
Value (R Mil)	12 034	92 809	167 885	-44.72%	328 909	417 329	379 199	336 258

Foreign Trading on the JSE Equities Market (R Million)

	Month Ended May 2019	Year to Date 2019	Year to Date 2018	Difference Year on Year	2018	2017	2016	2015
Purchases	83 760	387 360	519 540	-132 180	1 074 516	992 119	1 010 947	969 468
Sales	-92 886	-423 227	-506 540	83 313	-1 127 559	-1 039 685	-1 134 812	-970 485
Net (Sales) / Purchases	-9 126	-35 866	13 000	-48 866	-53 042	-47 566	-123 865	-1 017

Turnover on the Interest Rate Market

Standard Trades	Month Ended May 2019	Year to Date 2019	Year to Date 2018	% Change Year on Year	2018	2017	2016	2015
Trades	28 417	121 669	128 589	-5.38%	302 385	291 730	283 127	290 607
Nominal (R Mil)	886 380	3 919 634	4 025 082	-2.62%	9 185 860	7 876 304	7 321 629	6 653 964
Consideration (R Mil)	912 069	3 974 295	4 221 983	-5.87%	9 451 509	8 198 143	7 580 050	7 166 248

Repo Trades

Trades	16 211	75 675	63 099	19.93%	161 055	153 015	170 507	157 998
Nominal (Mil)	2 380 096	10 524 531	8 047 545	30.78%	20 951 365	19 085 335	19 586 029	15 650 220
Consideration (R Mil)	2 379 800	10 285 518	8 157 397	26.09%	20 334 924	18 571 364	19 133 372	16 112 281

Other Trades*

Trades	779	3 756	3 635	3.33%	8 603	8 729	7 665	5 572
Nominal (Mil)	72 326	278 454	263 974	5.49%	658 610	737 277	747 909	434 632
Consideration (R Mil)	15 934	91 615	83 129	10.21%	206 820	305 414	370 548	240 709

*Other Trades include FOV, SD and OX

Foreign Trading on the JSE Interest Rate Market (R Million)

	Month Ended May 2019	Year to Date 2019	Year to Date 2018	Difference Year on Year	2018	2017	2016	2015
Purchases**	109 339	488 102	505 507	-17 405	1 118 355	1 072 127	954 436	821 507
Sales**	110 970	466 216	509 550	-43 335	1 183 484	1 016 544	922 129	820 729
Net (Sales) / Purchases	-1 631	21 887	-4 044	25 930	-65 129	55 583	32 307	778

**Nominal of Standards Trades

Market Profile - May 2019

Market Highlights

Turnover on the JSE Interest Rate Derivatives Market

	Month Ended May 2019	Year to Date 2019	Year to Date 2018	%Change Year on Year	2018	2017	2016	2015
Futures								
Trades	385	5 059	6 342	-20.23%	12 477	12 791	14 410	9 505
Volume	434 695	4 820 948	6 310 514	-23.60%	11 788 350	11 946 344	9 230 179	5 344 460
Value (R Mil)	45 131	529 993	705 394	-24.87%	1 282 927	1 329 270	1 073 119	698 663
Open Interest	771 638	771 638	815 217	-5.35%	829 599	1 021 723	802 030	621 382
Options								
Trades	160	637	316	101.58%	949	809	825	1 013
Volume	157 005	473 440	169 922	178.62%	428 713	307 322	205 539	348 297
Value (R Mil)*	14 927	47 530	17 290	174.89%	42 643	29 060	21 987	37 202
Open Interest	114 402	114 402	82 545	38.59%	140 000	97 761	36 955	75 609

**Nominal Value traded, note the value in the previous publications is premium

Turnover on the Commodity Derivatives Market

	Month Ended May 2019	Year to Date 2019	Year to Date 2018	%Change Year on Year	2018	2017	2016	2015
Futures								
Trades	40 274	162 599	156 155	4.13%	401 483	345 698	343 265	319 935
Volume (000)	295	1 180 608	1 167 667	1.11%	3 080 836	2 718	2 955	2 956
Value (R Mil)	69 187	295 562	240 478	22.91%	674 379	566 037	943 312	736 984
Open Interest	110 059	110 059	126 321	-12.87%	111 034	117 783	65 553	89 089
Options								
Trades	2 681	15 757	12 292	28.19%	34 033	30 024	43 815	42 966
Volume (000)	28	164 169	120 016	36.79%	351 110	291	471	544
Value (R Mil)	394	3 147	858	266.76%	4 094	3 233	14 527	12 378
Open Interest	60 710	60 710	57 136	6.26%	71 176	50 578	36 968	87 294

Equity Market

Agency and Principal (R Million)

	Including Reported Trades			Central Order Book Trades		
	May 2019	Apr 2019	% change	May 2019	May 2018	% change
Agency Buy	147 195	126 754	16.13%	141 850	119 994	18.21%
Agency Sell	151 406	130 169	16.31%	146 108	123 914	17.91%
Principal Buy	290 233	224 892	29.05%	283 544	214 342	32.29%
Principal Sell	286 022	221 477	29.14%	279 285	210 422	32.73%

All Time High Figures

	Daily High	Date	Weekly High	Week Ended	Monthly High	Month
Trades	667 996	2015/12/11	1 959 547	2015/12/11	7 331 360	09/2016
Volume (R 000)	1 391 491	2017/10/04	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				

Market Profile - May 2019

Equity Market

Position in the world league in May 2019 (based on the WFE statistics)

	Apr 2019	Ranking	Apr 2018	Ranking	Ranking At Year End			
					2018	2017	2016	2015
Market Capitalisation (US\$ million)	982 564	18	1 165 292	17	19	17	18	17
Market Turnover (US\$ million)	24 561	19	31 250	21	19	20	20	24
Year to Date Liquidity %	32.46%	26	0.4	26	25	30	22	29
Monthly Liquidity %	32.27%	28	0.3	30	30	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	Year to Date	Year to Date	% Change	2018	2017	2016	2015
	May 2019	2019	2018	Year on Year				
Acquisition of Assets	169	942	1 289	-26.87%	5 231	23 315	13 085	93 130
Rights Issue	-	1 161	2 995	-61.23%	5 097	32 688	24 160	35 842
Via Prospectus (IPOs)	-	-	-	0.00%	-	-	-	-
Share Incentive	78	1 803	1 779	1.35%	6 461	9 468	9 374	11 688
Waiver of Pre-emptive rights	2 446	17 516	12 127	44.44%	38 830	35 048	69 649	109 530
TOTAL	2 693	21 423	18 190	17.77%	55 620	100 520	116 269	250 190

NB: The totals may vary monthly

Annualised JSE liquidity

	Month Ended	Year to Date	Year to Date	% Change	2018	2017	2016	2015
	May 2019	2019	2018	Year on Year				
Overall JSE Liquidity %	38.84%	36.70%	42.10%	-12.83%	44.7	35.9	34.9	42.8
Central Order Book Trades Liquidity %	37.80%	35.03%	39.21%	-10.66%	42.0	33.0	32.6	39.9

Note: The monthly "local liquidity" using the value traded and Strate market capitalisation is 64.95%

Number of Companies / Securities Listed and Market Capitalisation

	Month Ended	Year to Date	Year to Date	% Change	2018	2017	2016	2015
	May 2019	2019	2018	Year on Year				
Mainboard, Venture, Development Capital and BEE								
Companies Listed	317	317	326	-2.76%	326	324	328	331
No of New Listings	-	1	5	-80.00%	11	13	11	15
No of Delistings	-	9	3	200.00%	9	21	17	18
AltX								
Companies Listed	44	44	49	-10.20%	46	53	60	64
No of New Listings	-	-	1	-100.00%	1	8	7	8
No of Delistings	-	3	5	-100.00%	8	11	8	1
Overall JSE								
No of New Listings	-	1	6	-83.33%	12	21	18	23
No of Delistings	-	12	8	50.00%	17	32	25	19
Foreign Listings	72	72	75	-4.00%	74	75	76	71
Domestic Listings	289	289	300	-3.67%	298	302	312	324
Companies Listed	361	361	375	-3.73%	372	377	388	395
No of Securities Listed	916	916	830	10.36%	822	812	816	858
Market Capitalisation (Rbn at period)	15 583.5		14 155.0	10.09%	12 682.0	15 461.4	13 580.6	11 727.6

Note: AltX and Mainboard include companies that changed boards

FTSE/JSE Africa Index Series

	Index Code	Index Close May 2019	% Change Month On Month	Highest Index Close	Highest Date
Headline Indices					
All Share	J203	55 650.41	-4.92%	61 684.77	2018/01/25
Mid Cap	J201	70 003.88	-3.53%	82 603.12	2016/08/12
Small Cap	J202	48 484.28	-3.06%	65 469.71	2017/03/20
Fledgling	J204	6 216.67	-1.71%	8 292.53	2017/02/17
Capped All Share	J303	27 670.99	-4.28%	30 767.72	2018/01/25
Shareholder Weighted All Share	J403	11 863.69	-5.74%	13 771.56	2018/01/25
Tradeable Indices					
Top 40	J200	49 587.47	-5.14%	55 065.37	2017/11/21
Capped Top 40	J300	25 441.04	-4.27%	28 107.87	2018/01/25
Shareholder Weighted Top 40	J400	10 652.73	-6.37%	12 491.59	2017/11/21
Resource 10	J210	43 485.59	-5.34%	77 308.45	2008/05/22
Gold Mining	J150	1 614.96	12.72%	3 456.48	2002/09/16
Industrial 25	J211	68 885.78	-6.11%	87 017.95	2017/11/21
Financial 15	J212	16 760.78	-2.13%	18 847.58	2018/03/06
Financial and Industrial 30	J213	74 758.61	-4.77%	88 373.33	2017/11/21
All Share Economic Group					
Oil & Gas	J500	-	0.00%	24 943.07	2007/10/26
Basic Materials	J510	30 970.45	-5.16%	42 763.39	2008/05/22
Industrials	J520	43 096.73	-3.89%	57 747.26	2018/01/26
Consumer Goods	J530	54 944.04	-2.09%	84 330.01	2017/11/03
Consumer Services	J550	22 946.09	-3.14%	35 813.95	2007/10/26
Financials	J580	41 692.49	-2.52%	48 467.67	2018/01/25
Technology	J590	29 568.50	-10.21%	71 088.51	2015/08/06
Telecommunications	J560	5 719.15	0.77%	65 291.38	2007/10/26
Health Care	J540	3 909.43	-12.13%	95 446.14	2014/09/11
Specialist Indices					
JSE SRI Index	J100	-	0.00%	22 461.46	2014/07/29
FTSE/JSE Shariah All Share	J143	3 516.46	-4.69%	4 599.97	2014/07/29
REITS Index	J867	630.79	-3.29%	1 035.84	2015/10/26
SA Listed Property Index	J253	476.75	-1.86%	694.67	2017/12/29
Capped Property Index	J254	369.64	-2.98%	597.86	2015/10/28
SA Resources	J258	24 688.89	-5.16%	42 495.61	2008/05/22
Value Index	J330	365.75	-4.64%	431.47	2015/05/05
Growth Index	J331	654.15	-5.17%	738.93	2017/11/21
Sub-sector Indices					
Platinum & Precious Metals	J153	31.48	-0.34%	146.48	2008/05/19
General Mining	J154	11 156.59	-3.94%	12 608.67	2008/05/22
Secondary Market					
Development Capital	J230	-	0.00%	1 703.84	2015/12/08
Venture Capital	J231	-	0.00%	641.64	2006/01/06
Alt-X	J232	848.37	-0.80%	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 - May 2019

Commodity Derivatives Market

	May 2019	Apr 2019	%Change Month on Month	May 2018	%Change Year on Year
Trades					
Futures					
Corn Contract	2 044	949	115.38%	1 112	83.81%
Soya Future	4 927	2 887	70.66%	4 893	0.69%
Yellow Maize Future	12 521	8 340	50.13%	7 453	68.00%
Gold	18	11	63.64%	7	157.14%
Sunflower Seeds Future	2 472	2 823	-12.43%	2 416	2.32%
White Maize Future	13 072	10 456	25.02%	12 653	3.31%
Platinum	15	1	1400.00%	7	114.29%
Crude Oil	12	19	-36.84%	10	20.00%
Total Futures	35 081	25 486	37.65%	28 551	22.87%
Options					
Corn Contract	6	3	100.00%	-	100.00%
Soya Future	85	23	269.57%	91	-6.59%
Yellow Maize Future	705	489	44.17%	334	111.08%
Gold	-	-	-	-	-
Sunflower Seeds Future	22	8	175.00%	66	-66.67%
White Maize Future	1 795	1 258	42.69%	1 854	-3.18%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	2 613	1 781	46.72%	2 345	11.43%
Volume					
Futures					
Corn Contract	20 890	14 632	42.77%	24 036	-13.09%
Soya Future	75 318	47 246	59.42%	69 408	8.51%
Yellow Maize Future	57 460	42 735	34.46%	58 374	-1.57%
Gold	838	225	272.44%	503	66.60%
Sunflower Seeds Future	14 828	11 021	34.54%	26 152	-43.30%
White Maize Future	68 662	63 244	8.57%	75 557	-9.13%
Platinum	368	7	5157.14%	7	5157.14%
Crude Oil	296	201	47.26%	180	64.44%
Total Futures	238 660	179 311	33.10%	254 217	-6.12%
Options					
Corn Contract	130	250	-48.00%	-	100.00%
Soya Future	1 125	316	256.01%	1 140	-1.32%
Yellow Maize Future	9 788	11 309	-13.45%	5 193	88.48%
Gold	-	-	-	-	-
Sunflower Seeds Future	42	99	-57.58%	306	-86.27%
White Maize Future	14 268	13 932	2.41%	15 511	-8.01%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	25 353	25 906	-2.13%	22 150	14.46%
Value(ZAR000)					
Futures					
Corn Contract	4 948 777	3 106 442	59.31%	4 948 573	0.00%
Soya Future	18 143 043	11 442 018	58.57%	16 237 255	11.74%
Yellow Maize Future	15 607 158	11 164 667	39.79%	13 180 436	18.41%
Gold	156 518	41 011	281.65%	85 551	82.95%
Sunflower Seeds Future	3 755 997	2 812 799	33.53%	6 130 161	-38.73%
White Maize Future	18 702 778	17 276 619	8.25%	16 339 503	14.46%
Platinum	43 945	898	4792.64%	798	5410.31%
Crude Oil	26 473	18 931	39.84%	16 411	61.31%
Total Futures	61 384 688	45 863 384	33.84%	56 938 689	7.81%
Options					
Corn Contract	1 105	2 511	-56.00%	-	100.00%
Soya Future	2 759	190	1349.74%	5 874	-53.02%
Yellow Maize Future	159 499	86 048	85.36%	35 233	352.70%
Gold	-	-	-	-	-
Sunflower Seeds Future	211	424	-50.31%	1 760	-88.03%
White Maize Future	226 014	137 744	64.08%	98 706	128.98%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	389 588	226 917	71.69%	141 573	175.19%
Open Interest					
Futures					
Corn Contract	10 301	8 670	18.81%	15 405	-33.13%
Soya Future	19 582	14 946	31.02%	21 159	-7.45%
Yellow Maize Future	21 189	19 873	6.62%	25 201	-15.92%
Gold	415	427	-2.81%	1 411	-70.59%
Sunflower Seeds Future	4 406	3 303	33.39%	8 231	-46.47%
White Maize Future	25 060	21 940	14.22%	35 944	-30.28%
Platinum	117	280	-58.21%	15	680.00%
Crude Oil	148	-	100.00%	232	-36.21%
Options					
Corn Contract	230	154	49.35%	-	100.00%
Soya Future	975	1 419	-31.29%	2 469	-60.51%
Yellow Maize Future	23 281	19 810	17.52%	18 943	22.90%
Gold	-	-	-	-	-
Sunflower Seeds Future	314	294	6.80%	820	-61.71%
White Maize Future	33 948	30 810	10.19%	33 530	1.25%
Platinum	-	-	-	40	-100.00%
Crude Oil	-	-	-	-	-