

Market Profile - May 2021

Market Highlights

Turnover on the JSE Equities Market

Central Order Book and Reported Trades	Month Ended May 2021	Year to Date 2021	Year to Date 2020	% Change Year on Year	2020	2019	2018	2017
Trades	6 809 814	33 548 766	41 533 928	-19.23%	92 970 422	76 554 772	70 356 164	67 786 095
Volume (Mil)	10 099	54 441	48 091	13.20%	117 776	82 472	91 717	85 958
Value (R Mil)	468 470	2 327 521	2 478 349	-6.09%	5 791 056	5 137 534	5 537 665	5 479 433
Reported Trades								
Trades	1 455	7 053	6 517	8.22%	16 383	13 577	21 951	36 150
Volume (Mil)	859	5 086	4 322	17.66%	9 320	7 535	8 350	10 343
Value (R Mil)	44 450	175 511	133 280	31.69%	336 907	237 942	328 909	417 329

Foreign Trading on the JSE Equities Market (R Million)

	Month Ended May 2021	Year to Date 2021	Year to Date 2020	Difference Year on Year	2020	2019	2018	2017
Purchases	84 518	445 941	404 780	41 161	941 529	899 391	1 074 516	992 119
Sales	-89 030	-461 216	-448 767	-12 449	-1 067 119	-1 013 558	-1 127 559	-1 039 685
Net (Sales) / Purchases	-4 513	-15 275	-43 987	28 712	-125 590	-114 167	-53 042	-47 566

Turnover on the Interest Rate Market

Standard Trades	Month Ended May 2021	Year to Date 2021	Year to Date 2020	% Change Year on Year	2020	2019	2018	2017
Trades	26 417	141 313	156 563	-9.74%	335 248	291 499	302 385	291 730
Nominal (R Mil)	873 969	4 524 940	5 394 547	-16.12%	10 949 642	9 916 268	9 185 860	7 876 304
Consideration (R Mil)	850 892	4 435 307	5 183 362	-14.43%	10 566 924	9 975 147	9 451 509	8 198 143
Repo Trades								
Trades	13 264	60 188	70 261	-14.34%	143 567	177 104	161 055	153 015
Nominal (Mil)	2 096 403	9 239 701	9 675 439	-4.50%	21 499 151	25 798 546	20 951 365	19 085 335
Consideration (R Mil)	2 018 601	8 925 653	9 524 516	-6.29%	20 832 617	25 522 755	20 334 924	18 571 364
Other Trades*								
Trades	531	3 587	5 379	-33.31%	10 968	9 100	8 603	8 729
Nominal (Mil)	55 681	309 252	447 558	-30.90%	967 584	717 436	658 610	737 277
Consideration (R Mil)	18 300	95 301	133 190	-28.45%	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 May 2021	Year to Date 2021	Year to Date 2020	Difference Year on Year	2020	2019	2018	2017
Purchases**	106 153	531 593	674 863	-143 270	1 358 203	1 367 130	1 118 355	1 072 127
Sales**	96 011	561 763	741 816	-180 052	1 406 571	1 389 324	1 183 484	1 016 544
Net (Sales) / Purchases	-10 142	-30 170	-66 953	36 783	-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 May 2021	Year to Date 2021	Year to Date 2020	%Change Year on Year	2020	2019	2018	2017
Futures								
Trades	1 039	5 470	7 743	-29.36%	14 968	12 780	12 477	12 791
Volume	921 073	5 844 419	6 291 148	-7.10%	12 515 509	10 461 871	11 788 350	11 946 344
Value (R Mil)	89 938	594 144	648 916	-8.44%	1 264 935	1 158 376	1 282 927	1 329 270
Open Interest	1 021 720	1 021 720	926 348	10.30%	969 112	947 574	829 599	1 021 723
Options								
Trades	153	585	718	-18.52%	1 774	1 550	949	809
Volume	121 920	285 653	398 801	-28.37%	803 665	961 911	428 713	307 322
Value (R Mil)*	184	537	640	-16.09%	1 574	93 866	42 643	29 060
Open Interest	108 556	108 556	275 374	-60.58%	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 May 2021	Year to Date 2021	Year to Date 2020	%Change Year on Year	2020	2019	2018	2017
Futures								
Trades	37 858	183 473	205 659	-10.79%	479 225	436 351	401 483	345 698
Volume (000)	317	1 291 527	1 253 709	3.02%	3 219 382	3 206 466	3 080 836	2 718
Value (R Mil)	109 670	422 848	329 249	28.43%	912 482	805 011	674 379	566 037
Open Interest	129 912	129 912	143 627	-9.55%	125 413	114 681	111 034	117 783
Options								
Trades	3 125	9 374	9 559	-1.94%	21 151	27 189	34 033	30 024
Volume (000)	43	124 012	107 238	15.64%	276 216	304 220	351 110	291
Value (R Mil)	1 334	2 681	877	205.70%	2 849	4 720	4 094	3 233
Open Interest	58 749	58 749	44 545	31.89%	48 256	43 126	71 176	50 578

Equity Market

Agency and Principal (R Million)

	Including Reported Trades			Central Order Book Trades		
	May 2021	Apr 2021	% change	May 2021	May 2020	% change
Agency Buy	208 205	144 459	44.13%	183 730	130 770	40.50%
Agency Sell	192 620	143 552	34.18%	166 845	128 611	29.73%
Principal Buy	260 266	219 118	18.78%	240 290	200 806	19.66%
Principal Sell	275 850	220 025	25.37%	257 176	202 964	26.71%

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 2021
Equity Market

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

	Apr 2021	Ranking	Apr 2020	Ranking	Ranking At Year End			
					2020	2019	2018	2017
Market Capitalisation (US\$ million)	1 154 969	18	727 844	20	19	17	18	17
Market Turnover (US\$ million)	25 073	25	23 968	24	27	20	20	24
Monthly Liquidity %	23.76%	38	37.47%	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	Year to Date	Year to Date	% Change	2020	2019	2018	2017
	May 2021	2021	2020	Year on Year				
Acquisition of Assets	-	-	1 419	-100.00%	1 419	1 107	5 231	23 315
Rights Issue	-	747	6 037	-87.63%	27 182	4 409	5 097	32 688
Via Prospetus (IPOs)	-	-	-	0.00%	-	-	-	-
Share Incentive	150	2 029	1 619	25.33%	3 253	4 585	6 461	9 468
Waiver of Pre-emptive rights	831	3 953	6 079	-34.97%	35 048	25 745	38 830	35 048
TOTAL	981	6 729	15 154	-55.60%	66 902	35 847	55 620	100 520

NB: The totals may vary monthly

Annualised JSE liquidity

	Month Ended	Year to Date	Year to Date	% Change	2020	2019	2018	2017
	May 2021	2021	2020	Year on Year				
Overall JSE Liquidity %	32.75%	33.65%	44.16%	-23.80%	37.2	35.9	44.7	35.9
Central Order Book Trades Liquidity %	29.61%	30.95%	41.71%	-25.80%	34.9	34.2	42.0	33.0

Note: The monthly "local liquidity" using the value traded and Strate market capitalisation is 64.55%

Number of Companies / Securities Listed and Market Capitalisation

	Month Ended	Year to Date	Year to Date	% Change	2020	2019	2018	2017
	May 2021	2021	2020	Year on Year				
Mainboard, Venture, Development Capital and BEE								
Companies Listed	294	294	310	-5.16%	300	312	326	324
No of New Listings	1	5	4	25.00%	5	6	11	13
No of Delistings	1	11	7	57.14%	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	1	5	4	25.00%	5	6	12	21
No of Delistings	1	14	9	55.56%	20	24	17	32
Foreign Listings	70	70	72	-2.78%	69	71	74	75
Domestic Listings	260	260	277	-6.14%	270	283	298	302
Companies Listed	330	330	349	-5.44%	339	354	372	377
No of Securities Listed	1 010	1 010	986	2.43%	1 003	946	822	812
Market Capitalisation (Rbn at period)	19 014.1		16 082.0	18.23%		17 854.0	12 682.0	15 461.4

Note: AltX and Mainboard include companies that changed boards

FTSE/JSE Africa Index Series

	Index Code	Index Close May 2021	% Change Month On Month	Highest Index Close	Highest Date
Headline Indices					
All Share	J203	67 964.04	1.53%	68 775.06	2021/03/11
Mid Cap	J201	75 463.79	6.16%	82 603.12	2016/08/12
Small Cap	J202	57 664.39	3.09%	65 469.71	2017/03/20
Fledgling	J204	7 081.59	3.86%	8 292.53	2017/02/17
Capped All Share	J303	33 799.55	2.58%	33 799.55	2021/05/31
Shareholder Weighted All Share	J403	13 597.61	1.27%	13 928.65	2021/03/11
Tradeable Indices					
Top 40	J200	61 782.86	1.12%	63 187.54	2021/03/11
Capped Top 40	J300	31 403.68	2.54%	31 507.78	2021/03/11
Shareholder Weighted Top 40	J400	12 372.05	0.62%	12 908.48	2021/03/11
Resource 10	J210	67 666.34	-1.39%	77 308.45	2008/05/22
Industrial 25	J211	86 872.10	0.89%	90 064.94	2021/02/19
Financial 15	J212	13 455.81	9.04%	18 847.58	2018/03/06
Financial and Industrial 30	J213	84 291.70	2.64%	88 373.33	2017/11/21
All Share Economic Group					
Energy	J10060	19 300.46	0.66%	22 396.21	2021/03/30
Basic Materials	J10055	48 832.68	-1.27%	51 940.64	2021/05/10
Industrials	J10050	36 117.11	2.60%	36 279.95	2021/05/28
Consumer Discretionary	J10040	25 147.34	12.04%	25 254.02	2021/05/28
Consumer Staples	J10045	69 018.55	4.10%	69 605.29	2021/05/18
Financials	J10030	34 293.48	9.16%	34 293.48	2021/05/31
Technology	J10010	40 522.26	-7.89%	49 244.49	2021/04/01
Telecommunications	J10015	5 509.50	8.25%	5 576.54	2021/05/28
Health Care	J10020	4 445.86	3.29%	4 513.59	2021/05/28
Specialist Indices					
Responsible Investment Index	J113	12 750.09	1.23%	13 118.12	2021/03/11
FTSE/JSE Shariah All Share	J143	4 569.50	0.29%	4 756.89	2021/05/10
REITS Index	JS3512	355.85	-3.57%	371.99	2021/04/28
SA Listed Property Index	J253	305.48	-3.13%	694.67	2017/12/29
Capped Property Index	J254	225.76	-3.83%	597.86	2015/10/28
SA Resources	J258	38 880.35	-1.24%	42 495.61	2008/05/22
Value Index	J330	385.80	2.11%	431.47	2015/05/05
Growth Index	J331	903.11	0.97%	957.07	2021/03/02
Secondary Market					
Alt-X	J232	1 189.90	-1.51%	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 2021
Commodity Derivatives Market

	May 2021	Apr 2021	%Change Month on Month	May 2020	%Change Year on Year
Trades					
Futures					
Corn Contract	2 509	2 116	18.57%	1 336	87.80%
Soya Future	4 016	4 360	-7.89%	3 971	1.13%
Yellow Maize Future	11 173	8 845	26.32%	8 637	29.36%
Gold	30	7	328.57%	27	11.11%
Sunflower Seeds Future	2 665	3 230	-17.49%	2 847	-6.39%
White Maize Future	12 282	11 132	10.33%	11 414	7.60%
Platinum	14	9	55.56%	8	75.00%
Crude Oil	3	1	200.00%	12	-75.00%
Total Futures	32 692	29 700	10.07%	28 252	15.72%
Options					
Corn Contract	177	73	142.47%	15	1080.00%
Soya Future	58	148	-60.81%	78	-25.64%
Yellow Maize Future	982	300	227.33%	370	165.41%
Gold	-	-	-	-	-
Sunflower Seeds Future	5	75	-93.33%	22	-77.27%
White Maize Future	1 865	868	114.86%	605	208.26%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	3 087	1 464	110.86%	1 090	183.21%
Volume					
Futures					
Corn Contract	42 005	18 827	123.11%	18 102	132.05%
Soya Future	51 007	55 603	-8.27%	48 079	6.09%
Yellow Maize Future	88 169	49 595	77.78%	48 356	82.33%
Gold	135	30	350.00%	753	-82.07%
Sunflower Seeds Future	21 310	20 593	3.48%	29 512	-27.79%
White Maize Future	77 848	49 343	57.77%	63 793	22.03%
Platinum	75	28	167.86%	366	-79.51%
Crude Oil	60	2	2900.00%	171	-64.91%
Total Futures	280 609	194 021	44.63%	209 132	34.18%
Options					
Corn Contract	667	910	-26.70%	91	632.97%
Soya Future	2 908	4 623	-37.10%	1 859	56.43%
Yellow Maize Future	20 357	5 783	252.01%	7 682	165.00%
Gold	-	-	-	-	-
Sunflower Seeds Future	302	4 753	-93.65%	1 519	-80.12%
White Maize Future	17 887	8 228	117.39%	5 384	232.23%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	42 121	24 297	73.36%	16 535	154.74%
Value(ZAR000)					
Futures					
Corn Contract	14 653 986	6 077 599	141.11%	4 356 056	236.40%
Soya Future	19 094 733	20 152 642	-5.25%	15 713 003	21.52%
Yellow Maize Future	30 961 314	16 443 066	88.29%	12 609 606	145.54%
Gold	36 072	7 654	371.28%	235 983	-84.71%
Sunflower Seeds Future	9 558 675	8 758 307	9.14%	8 746 641	9.28%
White Maize Future	26 026 578	15 727 393	65.49%	16 013 833	62.53%
Platinum	12 604	5 038	150.17%	57 237	-77.98%
Crude Oil	5 465	174	3035.14%	9 379	-41.73%
Total Futures	100 349 427	67 171 873	49.39%	57 741 738	73.79%
Options					
Corn Contract	10 520	10 855	-3.08%	674	1460.13%
Soya Future	35 288	29 436	19.88%	13 730	157.02%
Yellow Maize Future	587 902	91 932	539.49%	54 876	971.32%
Gold	-	-	-	-	-
Sunflower Seeds Future	2 274	29 050	-92.17%	3 798	-40.12%
White Maize Future	694 264	224 075	209.84%	52 606	1219.75%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	1 330 247	385 349	245.21%	125 684	958.41%
Open Interest					
Futures					
Corn Contract	21 981	18 178	20.92%	32 585	-32.54%
Soya Future	20 259	15 809	28.15%	14 605	38.71%
Yellow Maize Future	34 760	29 583	17.50%	33 539	3.64%
Gold	265	151	75.50%	452	-41.37%
Sunflower Seeds Future	6 003	6 131	-2.09%	7 290	-17.65%
White Maize Future	29 304	25 177	16.39%	33 806	-13.32%
Platinum	120	140	-14.29%	127	-5.51%
Crude Oil	20	5	300.00%	1	1900.00%
Options					
Corn Contract	1 339	1 041	28.63%	71	1785.92%
Soya Future	3 827	1 965	94.76%	2 036	87.97%
Yellow Maize Future	23 819	17 399	36.90%	15 190	56.81%
Gold	-	-	-	-	-
Sunflower Seeds Future	2 313	2 311	0.09%	1 477	56.60%
White Maize Future	26 651	21 065	26.52%	23 898	11.52%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-