

Market Highlights

Turnover on the JSE Equities Market

Central Order Book and Reported Trades	Month Ended Dec 2020	Year to Date 2020	Year to Date 2019	% Change Year on Year	2019	2018	2017	2016
Trades	5 984 426	92 970 422	76 554 772	21.44%	76 554 772	70 356 164	67 786 095	71 179 762
Volume (Mil)	10 114	117 776	82 472	42.81%	82 472	91 717	85 958	79 501
Value (R Mil)	412 053	5 791 056	5 137 534	12.72%	5 137 534	5 537 665	5 479 433	5 892 768
Reported Trades								
Trades	1 230	16 383	13 577	20.67%	13 577	21 951	36 150	38 735
Volume (Mil)	851	9 320	7 535	23.70%	7 535	8 350	10 343	6 935
Value (R Mil)	19 652	336 907	237 942	41.59%	237 942	328 909	417 329	379 199

Foreign Trading on the JSE Equities Market (R Million)

	Month Ended Dec 2020	Year to Date 2020	Year to Date 2019	Difference Year on Year	2019	2018	2017	2016
Purchases	76 945	941 529	899 391	42 137	899 391	1 074 516	992 119	1 010 947
Sales	-65 217	-1 067 119	-1 013 558	-53 561	-1 013 558	-1 127 559	-1 039 685	-1 134 812
Net (Sales) / Purchases	11 727	-125 590	-114 167	-11 423	-114 167	-53 042	-47 566	-123 865

Turnover on the Interest Rate Market

Standard Trades	Month Ended Dec 2020	Year to Date 2020	Year to Date 2019	% Change Year on Year	2019	2018	2017	2016
Trades	18 314	335 248	291 499	15.01%	291 499	302 385	291 730	283 127
Nominal (R Mil)	519 988	10 949 642	9 916 268	10.42%	9 916 268	9 185 860	7 876 304	7 321 629
Consideration (R Mil)	514 301	10 566 924	9 975 147	5.93%	9 975 147	9 451 509	8 198 143	7 580 050
Repo Trades								
Trades	8 497	143 567	177 102	-18.94%	177 104	161 055	153 015	170 507
Nominal (Mil)	1 189 904	21 499 151	25 797 846	-16.66%	25 798 546	20 951 365	19 085 335	19 586 029
Consideration (R Mil)	1 175 383	20 832 617	25 522 146	-18.37%	25 522 755	20 334 924	18 571 364	19 133 372
Other Trades*								
Trades	591	10 968	9 101	20.51%	9 100	8 603	8 729	7 665
Nominal (Mil)	53 355	967 584	717 636	34.83%	717 436	658 610	737 277	747 909
Consideration (R Mil)	11 719	343 928	223 648	53.78%	223 466	206 820	305 414	370 548

*Other Trades include FOV, SD and OX

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

	Month Ended Dec 2020	Year to Date 2020	Year to Date 2019	Difference Year on Year	2019	2018	2017	2016
Purchases**	85 196	1 358 203	1 367 130	-8 926	1 367 130	1 118 355	1 072 127	954 436
Sales**	66 811	1 406 571	1 389 324	17 247	1 389 324	1 183 484	1 016 544	922 129
Net (Sales) / Purchases	18 385	-48 367	-22 194	-26 173	-22 194	-65 129	55 583	32 307

**Nominal of Standards Trades

Market Profile - Dec 2020

Turnover on the JSE Interest Rate Derivatives Market

	Month Ended Dec 2020	Year to Date 2020	Year to Date 2019	% Change Year on Year	2019	2018	2017	2016
Futures								
Trades	289	14 968	12 780	17.12%	12 780	12 477	12 791	14 410
Volume	94 847	12 515 509	10 461 871	19.63%	10 461 871	11 788 350	11 946 344	9 230 179
Value (R Mil)	7 098	1 264 935	1 158 376	9.20%	1 158 376	1 282 927	1 329 270	1 073 119
Open Interest	969 112	969 112	947 574	2.27%	947 574	829 599	1 021 723	802 030
Options								
Trades	94	1 774	1 550	14.45%	1 550	949	809	825
Volume	76 656	803 665	961 911	-16.45%	961 911	428 713	307 322	205 539
Value (R Mil)*	147	1 574	1 279	23.03%	93 866	42 643	29 060	21 987
Open Interest	155 447	155 447	275 198	-43.51%	275 198	140 000	97 761	36 955

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

Turnover on the Commodity Derivatives Market

	Month Ended Dec 2020	Year to Date 2020	Year to Date 2019	% Change Year on Year	2019	2018	2017	2016
Futures								
Trades	30 799	479 225	436 351	9.83%	436 351	401 483	345 698	343 265
Volume (000)	225	3 219 382	3 206 466	0.40%	3 206 466	3 080 836	2 718	2 955
Value (R Mil)	69 478	912 482	805 011	13.35%	805 011	674 379	566 037	943 312
Open Interest	125 413	125 413	114 681	9.36%	114 681	111 034	117 783	65 553
Options								
Trades	967	21 151	27 189	-22.21%	27 189	34 033	30 024	43 815
Volume (000)	12	276 216	304 220	-9.21%	304 220	351 110	291	471
Value (R Mil)	126	2 849	4 720	-39.64%	4 720	4 094	3 233	14 527
Open Interest	48 256	48 256	43 126	11.90%	43 126	71 176	50 578	36 968

Equity Market

Agency and Principal (R Million)

	Including Reported Trades			Central Order Book Trades		
	Dec 2020	Nov 2020	% change	Dec 2020	Dec 2019	% change
Agency Buy	151 020	199 333	-24.24%	140 299	183 993	-23.75%
Agency Sell	169 487	207 935	-18.49%	157 611	191 692	-17.78%
Principal Buy	261 032	314 213	-16.93%	252 102	295 239	-14.61%
Principal Sell	242 565	305 610	-20.63%	234 789	287 541	-18.35%

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				

Equity Market

Position in the world league in November 2020 (based on the WFE statistics)

	Nov 2020	Ranking	Nov 2019	Ranking	Ranking At Year End			
					2019	2018	2017	2016
Market Capitalisation (US\$ million)	970 936	16	985 600	18	18	17	18	17
Market Turnover (US\$ million)	33 188	23	30 541	19	19	20	20	24
Monthly Liquidity %	38.28%	32	0.4	18	18	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 Dec 2020	Year to Date 2020	Year to Date 2019	% Change Year on Year	2019	2018	2017	2016
Acquisition of Assets	-	1 419	1 107	28.16%	1 107	5 231	23 315	13 085
Rights Issue	-	27 182	4 409	516.44%	4 409	5 097	32 688	24 160
Via Prospectus (IPOs)	-	-	-	0.00%	-	-	-	-
Share Incentive	946	3 253	4 585	-29.06%	4 585	6 461	9 468	9 374
Waiver of Pre-emptive rights	769	35 048	25 745	36.14%	25 745	38 830	35 048	69 649
TOTAL	1 715	66 902	35 847	86.63%	35 847	55 620	100 520	116 269

NB: The totals may vary monthly

Annualised JSE liquidity

	Month Ended Dec 2020	Year to Date 2020	Year to Date 2019	% Change Year on Year	2019	2018	2017	2016
Overall JSE Liquidity %	31.28%	37.20%	35.89%	3.65%	35.9	44.7	35.9	34.9
Central Order Book Trades Liquidity %	29.75%	34.89%	34.21%	1.99%	34.2	42.0	33.0	32.6

Note: The monthly "local liquidity" using the value traded and Strate market capitalisation is 64.59%

Number of Companies / Securities Listed and Market Capitalisation

	Month Ended Dec 2020	Year to Date 2020	Year to Date 2019	% Change Year on Year	2019	2018	2017	2016
Mainboard, Venture, Development Capital and BEE								
Companies Listed	300	300	312	-3.85%	312	326	324	328
No of New Listings	1	5	6	-16.67%	6	11	13	11
No of Delistings	2	18	20	-10.00%	20	9	21	17
AltX								
Companies Listed	39	39	42	-7.14%	42	46	53	60
No of New Listings	-	-	-	-	-	1	8	7
No of Delistings	-	2	4	-100.00%	4	8	11	8
Overall JSE								
No of New Listings	1	5	6	-16.67%	6	12	21	18
No of Delistings	2	20	24	-16.67%	24	17	32	25
Foreign Listings	69	69	71	-2.82%	71	74	75	76
Domestic Listings	270	270	283	-4.59%	283	298	302	312
Companies Listed	339	339	354	-4.24%	354	372	377	388
No of Securities Listed	1 003	1 003	946	6.03%	946	822	812	816
Market Capitalisation (Rbn at period)	17 854.0		17 440.3	2.37%	17 440.3	12 682.0	15 461.4	13 580.6

Note: AltX and Mainboard include companies that changed boards

FTSE/JSE Africa Index Series

	Index Code	Index Close Dec 2020	% Change Month On Month	Highest Index Close	Highest Date
Headline Indices					
All Share	J203	59 408.68	4.06%	61 684.77	2018/01/25
Mid Cap	J201	64 250.34	6.10%	82 603.12	2016/08/12
Small Cap	J202	44 455.93	4.94%	65 469.71	2017/03/20
Fledgling	J204	5 497.83	10.11%	8 292.53	2017/02/17
Capped All Share	J303	29 183.34	4.74%	30 767.72	2018/01/25
Shareholder Weighted All Share	J403	12 032.71	3.72%	13 771.56	2018/01/25
Tradeable Indices					
Top 40	J200	54 379.58	3.83%	55 484.28	2020/12/17
Capped Top 40	J300	27 281.74	4.71%	28 107.87	2018/01/25
Shareholder Weighted Top 40	J400	11 108.61	3.30%	12 491.59	2017/11/21
Resource 10	J210	57 575.52	9.24%	77 308.45	2008/05/22
Gold Mining	J150	3 837.20	6.18%	6 662.47	2020/07/27
Industrial 25	J211	77 900.52	-1.35%	87 017.95	2017/11/21
Financial 15	J212	12 060.27	8.08%	18 847.58	2018/03/06
Financial and Industrial 30	J213	75 692.88	0.71%	88 373.33	2017/11/21
All Share Economic Group					
Oil & Gas	J500	12 559.37	45.93%	24 943.07	2007/10/26
Basic Materials	J510	41 510.05	9.39%	43 282.84	2020/08/17
Industrials	J520	30 620.37	1.99%	57 747.26	2018/01/26
Consumer Goods	J530	64 149.23	0.99%	84 330.01	2017/11/03
Consumer Services	J550	19 449.62	2.67%	35 813.95	2007/10/26
Financials	J580	30 301.87	7.97%	48 467.67	2018/01/25
Technology	J590	40 497.43	-3.47%	71 088.51	2015/08/06
Telecommunications	J560	3 897.89	-5.11%	65 291.38	2007/10/26
Health Care	J540	3 613.21	1.86%	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	3 925.59	6.56%	4 599.97	2014/07/29
REITS Index	J867	308.16	9.85%	1 035.84	2015/10/26
SA Listed Property Index	J253	272.98	12.55%	694.67	2017/12/29
Capped Property Index	J254	201.02	12.33%	597.86	2015/10/28
SA Resources	J258	33 100.33	9.47%	42 495.61	2008/05/22
Value Index	J330	325.62	5.59%	431.47	2015/05/05
Growth Index	J331	815.73	2.78%	836.34	2020/12/17
Sub-sector Indices					
Platinum & Precious Metals	J153	92.50	20.78%	146.48	2008/05/19
General Mining	J154	14 084.45	7.34%	14 513.66	2020/12/04
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	1 002.06	5.68%	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:

	Dec 2020	Nov 2020	%Change Month on Month	Dec 2019	%Change Year on Year
Trades					
Futures					
Corn Contract	1 421	1 688	-15.82%	860	65.23%
Soya Future	2 150	4 166	-48.39%	1 621	32.63%
Yellow Maize Future	8 314	13 408	-37.99%	7 499	10.87%
Gold	55	27	103.70%	19	189.47%
Sunflower Seeds Future	1 935	3 713	-47.89%	3 709	-47.83%
White Maize Future	10 397	20 412	-49.06%	11 423	-8.98%
Platinum	20	1	1900.00%	3	566.67%
Crude Oil	4	1	300.00%	3	33.33%
Total Futures	24 296	43 416	-44.04%	25 137	-3.35%
Options					
Corn Contract	8	6	33.33%	-	100.00%
Soya Future	80	117	-31.62%	32	150.00%
Yellow Maize Future	180	332	-45.78%	233	-22.75%
Gold	-	-	-	-	-
Sunflower Seeds Future	33	81	-59.26%	39	-15.38%
White Maize Future	634	903	-29.79%	951	-33.33%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	935	1 439	-35.02%	1 255	-25.50%
Volume					
Futures					
Corn Contract	17 055	49 847	-65.79%	16 100	5.93%
Soya Future	15 481	28 912	-46.45%	16 914	-8.47%
Yellow Maize Future	54 996	80 815	-31.95%	45 424	21.07%
Gold	492	702	-29.91%	629	-21.78%
Sunflower Seeds Future	12 508	21 348	-41.41%	13 163	-4.98%
White Maize Future	59 810	115 758	-48.33%	58 429	2.36%
Platinum	246	50	392.00%	5	4820.00%
Crude Oil	9	2	350.00%	5	80.00%
Total Futures	160 597	297 434	-46.01%	150 669	6.59%
Options					
Corn Contract	9	17	-47.06%	-	100.00%
Soya Future	808	1 923	-57.98%	123	556.91%
Yellow Maize Future	2 510	8 562	-70.68%	5 342	-53.01%
Gold	-	-	-	-	-
Sunflower Seeds Future	928	756	22.75%	320	190.00%
White Maize Future	7 593	11 816	-35.74%	8 430	-9.93%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	11 848	23 074	-48.65%	14 215	-16.65%
Value(ZAR000)					
Futures					
Corn Contract	4 458 219	12 913 263	-65.48%	3 684 345	21.00%
Soya Future	6 198 521	11 862 261	-47.75%	5 126 442	20.91%
Yellow Maize Future	17 694 842	26 868 509	-34.14%	11 839 565	49.46%
Gold	137 647	208 420	-33.96%	134 836	2.08%
Sunflower Seeds Future	5 291 619	8 995 509	-41.17%	3 791 198	39.58%
White Maize Future	19 563 327	39 277 314	-50.19%	15 605 621	25.36%
Platinum	38 893	7 055	451.29%	692	5516.85%
Crude Oil	641	141	354.58%	432	48.37%
Total Futures	53 383 709	100 132 472	-46.69%	40 183 132	32.85%
Options					
Corn Contract	43	102	-57.69%	-	100.00%
Soya Future	5 896	19 230	-69.34%	1 227	380.37%
Yellow Maize Future	27 145	108 590	-75.00%	48 238	-43.73%
Gold	-	-	-	-	-
Sunflower Seeds Future	2 263	4 051	-44.14%	2 034	11.24%
White Maize Future	89 102	223 115	-60.06%	91 414	-2.53%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	124 449	355 088	-64.95%	142 914	-12.92%
Open Interest					
Futures					
Corn Contract	25 721	26 220	-1.90%	15 883	61.94%
Soya Future	10 143	11 183	-9.30%	9 170	10.61%
Yellow Maize Future	29 500	35 419	-16.71%	29 859	-1.20%
Gold	158	179	-11.73%	216	-26.85%
Sunflower Seeds Future	4 916	5 886	-16.48%	4 299	14.35%
White Maize Future	27 466	34 041	-19.31%	24 273	13.15%
Platinum	100	88	13.64%	133	-24.81%
Crude Oil	8	9	-11.11%	2	300.00%
Options					
Corn Contract	45	36	25.00%	170	-73.53%
Soya Future	4 038	4 008	0.75%	1 381	192.40%
Yellow Maize Future	17 224	16 163	6.56%	15 596	10.44%
Gold	-	-	-	-	-
Sunflower Seeds Future	813	997	-18.46%	605	34.38%
White Maize Future	24 348	20 358	19.60%	19 874	22.51%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-