

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
	Mar 2021	2021	2020	Year on Year				
Trades	7 908 976	21 360 391	25 940 031	-17.65%	92 970 422	76 554 772	70 356 164	67 786 095
Volume (Mil)	14 137	36 342	28 335	28.26%	117 776	82 472	91 717	85 958
Value (R Mil)	574 842	1 495 473	1 584 876	-5.64%	5 791 056	5 137 534	5 537 665	5 479 433
Reported Trades								
Trades	1 624	4 240	4 183	1.36%	16 383	13 577	21 951	36 150
Volume (Mil)	847	3 600	2 623	37.25%	9 320	7 535	8 350	10 343
Value (R Mil)	35 986	99 059	88 483	11.95%	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
	Mar 2021	2021	2020	Year on Year				
Purchases	118 544	290 519	249 362	41 157	941 529	899 391	1 074 516	992 119
Sales	-117 883	-299 674	-276 480	-23 194	-1 067 119	-1 013 558	-1 127 559	-1 039 685
Net (Sales) / Purchases	660	-9 156	-27 118	17 963	-125 590	-114 167	-53 042	-47 566

Turnover on the Interest Rate Market

Standard Trades	Month Ended	Year to Date	Year to Date	% Change	2020	2019	2018	2017
	Mar 2021	2021	2020	Year on Year				
Trades	31 136	91 461	92 685	-1.32%	335 248	291 499	302 385	291 730
Nominal (R Mil)	953 942	2 871 818	3 342 181	-14.07%	10 949 642	9 916 268	9 185 860	7 876 304
Consideration (R Mil)	932 656	2 823 534	3 255 836	-13.28%	10 566 924	9 975 147	9 451 509	8 198 143
Repo Trades								
Trades	13 449	35 543	48 490	-26.70%	143 567	177 104	161 055	153 015
Nominal (Mil)	1 949 648	5 377 690	6 639 959	-19.01%	21 499 151	25 798 546	20 951 365	19 085 335
Consideration (R Mil)	1 858 339	5 216 436	6 672 927	-21.83%	20 832 617	25 522 755	20 334 924	18 571 364
Other Trades*								
Trades	661	2 517	3 410	-26.19%	10 968	9 100	8 603	8 729
Nominal (Mil)	67 959	198 479	291 257	-31.85%	967 584	717 436	658 610	737 277
Consideration (R Mil)	17 644	69 757	91 892	-24.09%	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
	Mar 2021	2021	2020	Year on Year				
Purchases**	104 946	337 509	429 416	-91 907	1 358 203	1 367 130	1 118 355	1 072 127
Sales**	117 056	366 244	483 531	-117 288	1 406 571	1 389 324	1 183 484	1 016 544
Net (Sales) / Purchases	-12 110	-28 735	-54 115	25 380	-48 367	-22 194	-65 129	55 583

**Nominal of Standards Trades

Market Profile - Mar 2021

Turnover on the JSE Interest Rate Derivatives Market

Futures	Month Ended	Year to Date	Year to Date	% Change	2020	2019	2018	2017
	Mar 2021	2021	2020	Year on Year				
Trades	596	3 276	4 106	-20.21%	14 968	12 780	12 477	12 791
Volume	127 511	2 925 011	3 146 910	-7.05%	12 515 509	10 461 871	11 788 350	11 946 344
Value (R Mil)	12 570	301 221	338 338	-10.97%	1 264 935	1 158 376	1 282 927	1 329 270
Open Interest	1 076 542	1 076 542	1 030 319	4.49%	969 112	947 574	829 599	1 021 723
Options								
Trades	79	303	524	-42.18%	1 774	1 550	949	809
Volume	37 707	122 928	324 351	-62.10%	803 665	961 911	428 713	307 322
Value (R Mil)*	71	251	510	-50.76%	1 574	93 866	42 643	29 060
Open Interest	155 717	155 717	426 139	-63.46%	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 Date	Year to Date	% Change	2020	2019	2018	2017
	Mar 2021	2021	2020	Year on Year				
Trades	33 487	111 778	142 305	-21.45%	479 225	436 351	401 483	345 698
Volume (000)	233	744 876	767 551	-2.95%	3 219 382	3 206 466	3 080 836	2 718
Value (R Mil)	75 246	236 459	195 310	21.07%	912 482	805 011	674 379	566 037
Open Interest	100 547	100 547	119 767	-16.05%	125 413	114 681	111 034	117 783
Options								
Trades	1 316	4 768	6 129	-22.21%	21 151	27 189	34 033	30 024
Volume (000)	17	56 570	65 628	-13.80%	276 216	304 220	351 110	291
Value (R Mil)	169	961	559	71.94%	2 849	4 720	4 094	3 233
Open Interest	42 276	42 276	38 848	8.82%	48 256	43 126	71 176	50 578

Equity Market

Agency and Principal (R Million)

	Including Reported Trades			Central Order Book Trades		
	Mar 2021	Feb 2021	% change	Mar 2021	Mar 2020	% change
Agency Buy	214 217	194 225	10.29%	195 103	178 256	9.45%
Agency Sell	227 592	202 400	12.45%	207 986	185 274	12.26%
Principal Buy	360 625	293 870	22.72%	343 753	279 201	23.12%
Principal Sell	347 251	285 694	21.55%	330 870	272 183	21.56%

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 February 2021 (based on the WFE statistics)

	Feb 2021	Ranking	Feb 2020	Ranking	Ranking At Year End			
					2020	2019	2018	2017
Market Capitalisation (US\$ million)	1 133 621	17	952 494	19	19	17	18	17
Market Turnover (US\$ million)	33 308	20	27 471	19	27	20	20	24
Monthly Liquidity %	33.05%	32	30.0%	26	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 Mar 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	367	747	6 037	-87.63%	27 182	4 409	5 097	32 688
Via Prospectus (IPOs)	-	-	-	0.00%	-	-	-	-
Share Incentive	1 127	1 540	1 440	6.96%	3 253	4 585	6 461	9 468
Waiver of Pre-emptive rights	1 856	2 484	5 454	-54.46%	35 048	25 745	38 830	35 048
TOTAL	3 351	4 770	14 351	-66.76%	66 902	35 847	55 620	100 520

NB: The totals may vary monthly

Annualised JSE liquidity

	Month Ended Mar 2021	Year to Date 2021	Year to Date 2020	% Change Year on Year	2020	2019	2018	2017
Overall JSE Liquidity %	38.53%	35.62%	51.72%	-31.13%	37.2	35.9	44.7	35.9
Central Order Book Trades Liquidity %	36.09%	33.11%	48.74%	-32.07%	34.9	34.2	42.0	33.0

Note: The monthly "local liquidity" using the value traded and Strate market capitalisation is 76.33%

Number of Companies / Securities Listed and Market Capitalisation

	Month Ended Mar 2021	Year to Date 2021	Year to Date 2020	% Change Year on Year	2020	2019	2018	2017
Mainboard, Venture, Development Capital and BEE								
Companies Listed	295	295	313	-5.75%	300	312	326	324
No of New Listings	1	3	3	0.00%	5	6	11	13
No of Delistings	1	8	3	166.67%	17	20	9	21
AltX								
Companies Listed	36	36	40	-10.00%	39	42	46	53
No of New Listings	-	-	-	-	-	-	1	8
No of Delistings	-	3	1	-100.00%	2	4	8	11
Overall JSE								
No of New Listings	1	3	3	0.00%	5	6	12	21
No of Delistings	1	11	4	175.00%	19	24	17	32
Foreign Listings	70	70	72	-2.78%	69	71	74	75
Domestic Listings	261	261	281	-7.12%	270	283	298	302
Companies Listed	331	331	353	-6.23%	339	354	372	377
No of Securities Listed	1 032	1 032	988	4.45%	1 003	946	822	812
Market Capitalisation (Rbn at period)	19 211.0		14 476.8	32.70%		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 Mar 2021	% Change Month On Month	Highest Index Close	Highest Date
Headline Indices					
All Share	J203	66 485	0.53%	68 775	2021/03/11
Mid Cap	J201	69 863	2.92%	82 603	2016/08/12
Small Cap	J202	53 261	7.11%	65 470	2017/03/20
Fledgling	J204	6 512	6.37%	8 293	2017/02/17
Capped All Share	J303	32 531	0.91%	33 643	2021/03/11
Shareholder Weighted All Share	J403	13 515	2.35%	13 929	2021/03/11
Tradeable Indices					
Top 40	J200	60 881	0.21%	63 188	2021/03/11
Capped Top 40	J300	30 356	1.03%	31 508	2021/03/11
Shareholder Weighted Top 40	J400	12 476	2.17%	12 908	2021/03/11
Resource 10	J210	66 664	-1.18%	77 308	2008/05/22
Industrial 25	J211	87 397	1.45%	90 065	2021/02/19
Financial 15	J212	12 268	0.56%	18 848	2018/03/06
Financial and Industrial 30	J213	82 942	1.05%	88 373	2017/11/21
All Share Economic Group					
FTSE/JSE Energy	J10060	21 694	-9.12%	26 625	2021/03/30
FTSE/JSE Basic Materials	J10055	48 030	-1.18%	51 535	2021/03/26
FTSE/JSE Industrials	J10050	34 547	4.26%	57 747	2021/03/30
FTSE/JSE Consumer Discretionary	J10040	21 641	-68.47%	84 330	2021/03/30
FTSE/JSE Consumer Staples	J10045	67 740	233.13%	35 814	2021/03/29
FTSE/JSE Financials	J10030	31 243	1.10%	48 468	2021/03/30
FTSE/JSE Technology	J10010	46 787	-0.28%	71 089	2021/03/29
FTSE/JSE Telecommunications	J10015	4 998	12.99%	65 291	2021/03/29
FTSE/JSE Health Care	J10020	4 002	1.50%	95 446	2021/03/30
Specialist Indices					
FTSE/JSE Responsible Investment Index	J113	12 730	2.40%	13 118	2021/03/11
FTSE/JSE Shariah All Share	J143	4 441	-1.12%	4 690	2021/03/08
FTSE/JSE SA REIT Index	J805	5 254	0.46%	13 742	2016/07/27
SA Listed Property Index	J253	287	0.48%	695	2017/12/29
Capped Property Index	J254	214	0.50%	598	2015/10/28
SA Resources	J258	38 331	-1.26%	42 496	2008/05/22
Value Index	J330	367	3.13%	431	2015/05/05
Growth Index	J331	908	-1.63%	957	2021/03/02

Secondary Market

Alt-X	J232	1 174	8.47%	5 041.94	2007/11/14
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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 - Mar 2021
Commodity Derivatives Market

	Mar 2021	Feb 2021	%Change Month on Month	Mar 2020	%Change Year on Year
Trades					
Futures					
Corn Contract	1 526	2 289	-33.33%	1 712	-10.86%
Soya Future	2 806	1 664	68.63%	3 655	-23.23%
Yellow Maize Future	8 841	12 273	-27.96%	13 377	-33.91%
Gold	38	20	90.00%	62	-38.71%
Sunflower Seeds Future	2 288	2 926	-21.80%	4 506	-49.22%
White Maize Future	12 488	16 530	-24.45%	14 355	-13.01%
Platinum	9	15	-40.00%	11	-18.18%
Crude Oil	3	-	100.00%	7	-57.14%
Total Futures	27 999	35 717	-21.61%	37 685	-25.70%
Options					
Corn Contract	41	51	-19.61%	-	100.00%
Soya Future	95	62	53.23%	162	-41.36%
Yellow Maize Future	401	292	37.33%	597	-32.83%
Gold	-	-	-	-	-
Sunflower Seeds Future	34	28	21.43%	33	3.03%
White Maize Future	734	690	6.38%	1 168	-37.16%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	1 305	1 123	16.21%	1 960	-33.42%
Volume					
Futures					
Corn Contract	17 379	31 334	-44.54%	25 121	-30.82%
Soya Future	23 349	9 904	135.75%	26 929	-13.29%
Yellow Maize Future	65 231	84 524	-22.83%	75 674	-13.80%
Gold	536	75	614.67%	399	34.34%
Sunflower Seeds Future	10 930	10 234	6.80%	19 605	-44.25%
White Maize Future	75 438	85 791	-12.07%	80 017	-5.72%
Platinum	190	257	-26.07%	372	-48.92%
Crude Oil	11	-	100.00%	17	-35.29%
Total Futures	193 064	222 119	-13.08%	228 134	-15.37%
Options					
Corn Contract	263	653	-59.72%	-	100.00%
Soya Future	1 213	1 222	-0.74%	2 811	-56.85%
Yellow Maize Future	8 058	5 898	36.62%	9 269	-13.07%
Gold	-	-	-	-	-
Sunflower Seeds Future	715	845	-15.38%	455	57.14%
White Maize Future	6 715	5 268	27.47%	10 402	-35.45%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	16 964	13 886	22.17%	22 937	-26.04%
Value(ZAR000)					
Futures					
Corn Contract	5 365 954	9 963 664	-46.14%	6 240 831	-14.02%
Soya Future	9 103 540	3 934 286	131.39%	8 567 038	6.26%
Yellow Maize Future	21 325 021	27 872 678	-23.49%	19 730 318	8.08%
Gold	142 424	20 153	606.70%	105 639	34.82%
Sunflower Seeds Future	4 997 871	4 399 047	13.61%	5 573 030	-10.32%
White Maize Future	23 800 694	27 257 490	-12.68%	21 275 242	11.87%
Platinum	34 415	47 890	-28.14%	50 505	-31.86%
Crude Oil	1 038	-	100.00%	927	12.04%
Total Futures	64 770 956	73 495 209	-11.87%	61 543 531	5.24%
Options					
Corn Contract	2 369	6 446	-63.25%	-	100.00%
Soya Future	9 676	10 128	-4.46%	46 392	-79.14%
Yellow Maize Future	82 297	102 142	-19.43%	84 258	-2.33%
Gold	-	-	-	-	-
Sunflower Seeds Future	4 937	4 737	4.22%	1 715	187.80%
White Maize Future	69 868	120 520	-42.03%	98 110	-28.79%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	169 147	243 973	-30.67%	230 476	-26.61%
Open Interest					
Futures					
Corn Contract	17 331	18 614	-6.89%	22 663	-23.53%
Soya Future	10 088	10 776	-6.38%	12 374	-18.47%
Yellow Maize Future	25 710	27 163	-5.35%	29 646	-13.28%
Gold	152	159	-4.40%	480	-68.33%
Sunflower Seeds Future	4 948	5 122	-3.40%	5 461	-9.39%
White Maize Future	23 246	25 684	-9.49%	29 449	-21.06%
Platinum	136	217	-37.33%	5	2620.00%
Crude Oil	3	4	-25.00%	4	-25.00%
Options					
Corn Contract	561	414	35.51%	10	5510.00%
Soya Future	4 278	4 215	1.49%	2 646	61.68%
Yellow Maize Future	16 631	14 695	13.17%	12 741	30.53%
Gold	-	-	-	-	-
Sunflower Seeds Future	1 759	1 442	21.98%	1 966	-10.53%
White Maize Future	18 609	15 084	23.37%	19 432	-4.24%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-