

Market Profile - Mar 2022

Market Highlights

Turnover on the JSE Equities Market

Central Order Book and Reported Trades	Month Ended	Year to Date	Year to Date	% Change	2021	2020	2019	2018
	Mar 2022	2022	2021	Year on Year				
Trades	9 767 213	21 476 652	21 360 391	0.54%	81 587 931	92 970 422	76 554 772	70 356 164
Volume (Mil)	9 306	21 847	36 342	-39.89%	122 069	117 776	82 472	91 717
Value (R Mil)	787 113	1 631 365	1 495 473	9.09%	5 866 721	5 791 056	5 137 534	5 537 665
Reported Trades								
Trades	2 124	5 104	4 240	20.38%	18 154	16 383	13 577	21 951
Volume (Mil)	792	2 164	3 600	-39.88%	11 396	9 320	7 535	8 350
Value (R Mil)	64 200	136 701	99 059	38.00%	520 447	336 907	237 942	328 909

Foreign Trading on the JSE Equities Market (R Million)

	Month Ended	Year to Date	Year to Date	Difference	2021	2020	2019	2018
	Mar 2022	2022	2021	Year on Year				
Purchases	126 994	267 633	290 512	-22 880	976 144	941 529	899 391	1 074 516
Sales	-112 116	-240 398	-299 572	59 174	-1 129 243	-1 067 119	-1 013 558	-1 127 559
Net (Sales) / Purchases	14 877	27 234	-9 060	36 294	-153 099	-125 590	-114 167	-53 042

Turnover on the Interest Rate Market

	Month Ended	Year to Date	Year to Date	% Change	2021	2020	2019	2018
	Mar 2022	2022	2021	Year on Year				
Standard Trades								
Trades	34 422	82 211	91 507	-10.16%	326 302	335 248	291 499	302 385
Nominal (R Mil)	1 155 722	2 658 006	2 871 645	-7.44%	9 774 042	10 949 642	9 916 268	9 185 860
Consideration (R Mil)	1 128 551	2 610 011	2 823 508	-7.56%	9 621 385	10 566 924	9 975 147	9 451 509
Repo Trades								
Trades	12 862	34 578	35 528	-2.67%	146 637	143 567	177 104	161 055
Nominal (Mil)	2 480 925	6 881 257	5 369 886	28.15%	24 786 516	21 499 151	25 798 546	20 951 365
Consideration (R Mil)	2 281 868	6 554 973	5 209 217	25.83%	24 122 266	20 832 617	25 522 755	20 334 924
Other Trades*								
Trades	983	2 466	-2 522	-2.22%	8 564	10 968	9 100	8 603
Nominal (Mil)	118 264	281 395	198 541	41.73%	742 690	967 584	717 436	658 610
Consideration (R Mil)	58 071	165 256	69 757	136.90%	250 345	343 928	223 466	206 820

*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	2021	2020	2019	2018
	Mar 2022	2022	2021	Year on Year				
Purchases**	133 847	323 172	336 562	-13 390	1 085 163	1 358 203	1 367 130	1 118 355
Sales**	169 596	368 710	366 947	1 763	1 245 133	1 406 571	1 389 324	1 183 484
Net (Sales) / Purchases	-35 749	-45 538	-30 385	-15 153	-159 970	-48 367	-22 194	-65 129

**Nominal of Standards Trades

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Turnover on the JSE Interest Rate Derivatives Market

	Month Ended	Year to Date	Year to Date	%Change	2021	2020	2019	2018
	Mar 2022	2022	2021	Year on Year				
Futures								
Trades	674	3 167	3 276	-3.33%	11 900	14 968	12 780	12 477
Volume	126 615	2 936 193	2 925 011	0.38%	12 028 332	12 515 509	10 461 871	11 788 350
Value (R Mil)	11 585	299 485	301 221	-0.58%	1 205 728	1 264 935	1 158 376	1 282 927
Open Interest	1 116 217	1 116 217	1 076 542	3.69%	1 071 034	969 112	947 574	829 599
Options								
Trades	89	247	303	-18.48%	1 134	1 774	1 550	949
Volume	39 461	165 828	122 928	34.90%	604 424	803 665	961 911	428 713
Value (R Mil)*	44	290	251	15.61%	993	1 574	93 866	42 643
Open Interest	154 784	154 784	155 717	-0.60%	126 584	155 447	275 198	140 000

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

Turnover on the Commodity Derivatives Market

	Month Ended	Year to Date	Year to Date	%Change	2021	2020	2019	2018
	Mar 2022	2022	2021	Year on Year				
Futures								
Trades	36 413	121 688	111 778	8.87%	456 788	479 225	436 351	401 483
Volume (000)	249	786 175	744 876	5.54%	3 313 674	3 219 382	3 206 466	3 080 836
Value (R Mil)	101 882	296 574	236 459	25.42%	1 103 552	912 482	805 011	674 379
Open Interest	98 987	98 987	100 547	-1.55%	126 020	125 413	114 681	111 034
Options								
Trades	2 409	5 944	4 768	24.66%	20 475	21 151	27 189	34 033
Volume (000)	54	88 441	56 570	56.34%	246 067	276 216	304 220	351 110
Value (R Mil)	1 186	1 878	961	95.42%	4 283	2 849	4 720	4 094
Open Interest	38 140	38 140	42 276	-9.78%	26 240	48 256	43 126	71 176

Equity Market

Agency and Principal (R Million)

	Including Reported Trades			Central Order Book Trades		
	Mar 2022	Feb 2022	% change	Mar 2022	Mar 2021	% change
Agency Buy	336 666	206 068	63.38%	304 685	182 991	66.50%
Agency Sell	343 711	204 949	67.71%	308 366	182 526	68.94%
Principal Buy	450 446	270 044	66.81%	418 227	249 512	67.62%
Principal Sell	443 402	271 163	63.52%	414 547	249 977	65.83%

All Time High Figures

	Daily High	Date	Monthly High	Month
Trades	920 270	2021/08/17	13 110 584	03/2020
Volume (R 000)	1 819 346	2021/10/04	14 192 736	03/2020
Value (R m)	155 410	2021/08/17	787 113	03/2022
Market Capitalisation (R Trn)	23.37	2022/02/02		



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Equity Market

Position in the world league in March 2022 (based on the WFE statistics)

	Feb 2022	Ranking	Feb 2021	Ranking	Ranking At Year End			
					2021	2020	2019	2018
Market Capitalisation (US\$ million)	1 288 000	18	1 133 621	17	19	19	17	18
Market Turnover (US\$ million)	30 979	24	33 308	20	23	19	20	20
Monthly Liquidity %	26.22%	34	33.05%	32	37	30	25	22

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 2022	Year to Date 2022	Year to Date 2021	% Change Year on Year				
					2021	2020	2019	2018
Acquisition of Assets	-	-	-	0.00%	-	1 419	1 107	5 231
Rights Issue	-	55	747	-92.63%	3 880	27 182	4 409	5 097
Via Prospectus (IPOs)	-	-	-	0.00%	-	-	-	-
Share Incentive	1 323	1 589	1 540	3.22%	3 585	3 253	4 585	6 461
Waiver of Pre-emptive rights	301	2 960	2 484	19.18%	587 142	35 048	25 745	38 830
TOTAL	1 624	4 604	4 770	-3.47%	594 607	66 902	35 847	55 620

NB: The totals may vary monthly

Annualised JSE liquidity

	Month Ended Mar 2022	Year to Date 2022	Year to Date 2021	% Change Year on Year				
					2021	2020	2019	2018
Overall JSE Liquidity %	45.46%	32.05%	35.62%	-10.02%	31.9	37.2	35.9	44.7
Central Order Book Trades Liquidity %	41.71%	29.38%	33.11%	-11.27%	28.9	34.9	34.2	42.0

Note: The monthly "local liquidity" using the value traded and Strate market capitalisation is 99.20%

Number of Companies / Securities Listed and Market Capitalisation

	Month Ended Mar 2022	Year to Date 2022	Year to Date 2021	% Change Year on Year				
					2021	2020	2019	2018
Mainboard, Venture, Development Capital and BEE								
Companies Listed	282	282	295	-4.41%	288	300	312	326
No of New Listings	1	2	3	-33.33%	9	5	6	11
No of Delistings	3	8	8	0.00%	20	17	20	9
AITX								
Companies Listed	34	34	36	-5.56%	36	39	42	46
No of New Listings	-	-	-	-	-	-	-	1
No of Delistings	-	2	3	-100.00%	4	2	4	8
Overall JSE								
No of New Listings	1	2	3	-33.33%	9	5	6	12
No of Delistings	3	10	11	-9.09%	24	20	24	17
Foreign Listings	71	71	70	1.43%	72	69	71	74
Domestic Listings	245	245	261	-6.13%	252	270	283	298
Companies Listed	316	316	331	-4.53%	324	339	354	372
No of Securities Listed								
	1 126	1 126	1 032	9.11%	1 108	1 003	946	822
Market Capitalisation (Rbn at period)								
	21 614.1		19 211.0	12.51%		17 854.0	17 854.0	12 682.0

Note: AITX and Mainboard include companies that changed boards

Market Profile - Mar 2022

FTSE/JSE Africa Index Series

	Index Code	Index Close Mar 2022	% Change Month On Month	Highest Index Close	Highest Date
Headline Indices					
All Share	J203	75 497.15	-0.78%	77 536.12	2022/03/02
Mid Cap	J201	84 636.30	5.80%	84 636.30	2022/03/31
Small Cap	J202	69 649.20	4.15%	69 649.20	2022/03/31
Fledgling	J204	8 766.23	1.73%	8 955.07	2022/01/17
Capped All Share	J303	38 131.22	-0.59%	39 154.87	2022/03/02
Shareholder Weighted All Share	J403	14 726.33	0.53%	14 949.16	2022/03/02
Tradeable Indices					
Top 40	J200	68 507.85	-1.60%	71 057.56	2022/03/02
Capped Top 40	J300	35 409.19	-1.29%	36 691.05	2022/03/02
Shareholder Weighted Top 40	J400	13 260.50	-0.15%	13 597.23	2022/03/02
Resource 10	J210	81 597.14	-3.25%	88 218.68	2022/03/02
Gold Mining	J150	-	0.00%	6 662.47	2020/07/27
Industrial 25	J211	81 810.97	-5.24%	97 184.19	2022/01/04
Financial 15	J212	17 690.06	11.58%	18 847.58	2018/03/06
Financial and Industrial 30	J213	87 764.97	-0.23%	94 569.50	2022/01/04
All Share Economic Group					
Energy	J10060	34 695.20	16.90%	34 695.20	2022/03/31
Basic Materials	J10055	58 725.27	-2.75%	63 059.85	2022/03/02
Industrials	J10050	34 245.51	-3.90%	40 363.68	2022/02/11
Consumer Discretionary	J10040	28 158.71	-5.39%	34 369.74	2021/12/08
Consumer Staples	J10045	76 950.30	-0.84%	80 565.26	2022/02/15
Financials	J10030	45 308.64	11.40%	45 484.20	2022/03/29
Technology	J10010	21 673.86	-13.81%	49 244.49	2021/04/01
Telecommunications	J10015	8 448.17	1.57%	8 885.92	2022/03/02
Health Care	J10020	5 096.38	1.71%	5 917.44	2021/09/28
Specialist Indices					
Responsible Investment Index	J113	13 611.54	-0.06%	13 916.48	2022/03/02
FTSE/JSE Shariah All Share	J143	5 375.41	-1.71%	5 682.57	2022/03/02
REITS Index	JS3512	392.35	5.40%	400.63	2022/01/06
SA Listed Property Index	J253	336.22	4.32%	694.67	2017/12/29
Capped Property Index	J254	248.64	3.56%	597.86	2015/10/28
SA Resources	J258	47 170.69	-2.30%	50 476.60	2022/03/02
Value Index	J330	482.70	0.46%	500.14	2022/03/02
Growth Index	J331	912.79	-2.34%	958.27	2022/02/09
Secondary Market					
Alt-X	J232	1 407.10	1.00%	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:

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Commodity Derivatives Market

	Mar 2022	Feb 2022	%Change Month on Month	Mar 2021	%Change Year on Year
Trades					
Futures					
Corn Contract	2 230	2 594	-14.03%	1 526	46.13%
Soya Future	2 855	3 386	-15.68%	2 806	1.75%
Yellow Maize Future	10 537	17 603	-40.14%	8 841	19.18%
Gold	64	54	18.52%	38	68.42%
Sunflower Seeds Future	2 679	2 178	23.00%	2 288	17.09%
White Maize Future	12 504	20 286	-38.36%	12 488	0.13%
Platinum	12	14	-14.29%	9	33.33%
Crude Oil	10	4	150.00%	3	233.33%
Total Futures	30 891	46 119	-33.02%	27 999	10.33%
Options					
Corn Contract	-	3	-100.00%	41	-100.00%
Soya Future	158	369	-57.18%	95	66.32%
Yellow Maize Future	698	378	84.66%	401	74.06%
Gold	-	-	-	-	-
Sunflower Seeds Future	102	34	200.00%	34	200.00%
White Maize Future	1 280	1 177	8.75%	734	74.39%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	2 238	1 961	14.13%	1 305	71.49%
Volume					
Futures					
Corn Contract	18 605	35 031	-46.89%	17 379	7.05%
Soya Future	21 821	27 074	-19.40%	23 349	-6.54%
Yellow Maize Future	71 196	104 496	-31.87%	65 231	9.14%
Gold	591	335	76.42%	536	10.26%
Sunflower Seeds Future	17 663	8 652	104.15%	10 930	61.60%
White Maize Future	68 011	94 590	-28.10%	75 438	-9.85%
Platinum	75	162	-53.70%	190	-60.53%
Crude Oil	37	32	15.63%	11	236.36%
Total Futures	197 999	270 372	-26.77%	193 064	2.56%
Options					
Corn Contract	-	3	-100.00%	263	-100.00%
Soya Future	778	2 766	-71.87%	1 213	-35.86%
Yellow Maize Future	10 532	3 546	197.01%	8 058	30.70%
Gold	-	-	-	-	-
Sunflower Seeds Future	1 550	558	177.78%	715	116.78%
White Maize Future	38 809	8 309	367.07%	6 715	477.94%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	51 669	15 182	240.33%	16 964	204.58%
Value(ZAR000)					
Futures					
Corn Contract	7 977 306	13 744 801	-41.96%	5 365 954	48.67%
Soya Future	9 953 873	11 898 803	-16.35%	9 103 540	9.34%
Yellow Maize Future	29 705 825	39 902 075	-25.55%	21 325 021	39.30%
Gold	178 480	95 333	87.22%	142 424	25.32%
Sunflower Seeds Future	10 053 042	4 169 633	141.10%	4 997 871	101.15%
White Maize Future	27 237 390	34 524 911	-21.11%	23 800 694	14.44%
Platinum	11 514	25 946	-55.62%	34 415	-66.54%
Crude Oil	5 541	4 256	30.18%	1 038	433.66%
Total Futures	85 122 970	104 365 759	-18.44%	64 770 956	31.42%
Options					
Corn Contract	-	11	-100.00%	2 369	-100.00%
Soya Future	8 797	57 854	-84.79%	9 676	-9.09%
Yellow Maize Future	195 293	128 543	51.93%	82 297	137.30%
Gold	-	-	-	-	-
Sunflower Seeds Future	48 528	12 101	301.04%	4 937	883.01%
White Maize Future	917 164	253 154	262.29%	69 868	1212.72%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	1 169 782	451 662	158.99%	169 147	591.58%
Open Interest					
Futures					
Corn Contract	9 725	9 461	2.79%	17 331	-43.89%
Soya Future	8 698	10 349	-15.95%	10 088	-13.78%
Yellow Maize Future	25 662	27 255	-5.84%	25 710	-0.19%
Gold	169	207	-18.36%	152	11.18%
Sunflower Seeds Future	4 064	3 984	2.01%	4 948	-17.87%
White Maize Future	23 248	25 092	-7.35%	23 246	0.01%
Platinum	66	96	-31.25%	136	-51.47%
Crude Oil	25	32	-21.88%	3	733.33%
Options					
Corn Contract	3	3	0.00%	561	-99.47%
Soya Future	2 962	2 721	8.86%	4 278	-30.76%
Yellow Maize Future	14 287	9 405	51.91%	16 631	-14.09%
Gold	-	-	-	-	-
Sunflower Seeds Future	1 347	862	56.26%	1 759	-23.42%
White Maize Future	17 713	11 056	60.21%	18 609	-4.81%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-