

Market Profile - Jan 2022

Market Highlights

Turnover on the JSE Equities Market

Central Order Book and Reported Trades	Month Ended Jan 2022	Year to Date 2022	Year to Date 2021	% Change Year on Year	2021	2020	2019	2018
Trades	5 279 009	5 279 009	6 355 042	-16.93%	81 587 931	92 970 422	76 554 772	70 356 164
Volume (Mil)	5 746	5 746	9 173	-37.36%	122 069	117 776	82 472	91 717
Value (R Mil)	368 141	368 141	432 536	-14.89%	5 866 721	5 791 056	5 137 534	5 537 665
<b>Reported Trades</b>								
Trades	1 319	1 319	1 131	16.62%	18 154	16 383	13 577	21 951
Volume (Mil)	665	665	2 038	-67.39%	11 396	9 320	7 535	8 350
Value (R Mil)	28 893	28 893	32 436	-10.92%	520 447	336 907	237 942	328 909

Foreign Trading on the JSE Equities Market (R Million)

	Month Ended Jan 2022	Year to Date 2022	Year to Date 2021	Difference Year on Year	2021	2020	2019	2018
Purchases	56 166	56 166	87 253	-31 086	976 144	941 529	899 391	1 074 516
Sales	-58 965	-58 965	-81 906	22 941	-1 129 243	-1 067 119	-1 013 558	-1 127 559
<b>Net (Sales) / Purchases</b>	<b>-2 799</b>	<b>-2 799</b>	<b>5 347</b>	<b>-8 145</b>	<b>-153 099</b>	<b>-125 590</b>	<b>-114 167</b>	<b>-53 042</b>

Turnover on the Interest Rate Market

	Month Ended Jan 2022	Year to Date 2022	Year to Date 2021	% Change Year on Year	2021	2020	2019	2018
<b>Standard Trades</b>								
Trades	20 929	20 929	26 404	-20.74%	326 302	335 248	291 499	302 385
Nominal (R Mil)	655 450	655 450	743 558	-11.85%	9 774 042	10 949 642	9 916 268	9 185 860
Consideration (R Mil)	651 582	651 582	729 190	-10.64%	9 621 385	10 566 924	9 975 147	9 451 509
<b>Repo Trades</b>								
Trades	10 087	10 087	10 262	-1.71%	146 637	143 567	177 104	161 055
Nominal (Mil)	2 126 780	2 126 780	1 622 909	31.05%	24 786 516	21 499 151	25 798 546	20 951 365
Consideration (R Mil)	2 094 505	2 094 505	1 607 635	30.28%	24 122 266	20 832 617	25 522 755	20 334 924
<b>Other Trades*</b>								
Trades	696	696	514	35.41%	8 564	10 968	9 100	8 603
Nominal (Mil)	91 169	91 169	45 575	100.04%	742 690	967 584	717 436	658 610
Consideration (R Mil)	82 253	82 253	23 199	254.56%	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 Jan 2022	Year to Date 2022	Year to Date 2021	Difference Year on Year	2021	2020	2019	2018
Purchases**	97 772	97 772	108 878	-11 106	1 085 163	1 358 203	1 367 130	1 118 355
Sales**	95 780	95 780	100 734	-4 954	1 245 133	1 406 571	1 389 324	1 183 484
<b>Net (Sales) / Purchases</b>	<b>1 993</b>	<b>1 993</b>	<b>8 145</b>	<b>-6 152</b>	<b>-159 970</b>	<b>-48 367</b>	<b>-22 194</b>	<b>-65 129</b>

\*\*Nominal of Standards Trades

Market Profile - Jan 2022

Turnover on the JSE Interest Rate Derivatives Market

	Month Ended Jan 2022	Year to Date 2022	Year to Date 2021	%Change Year on Year	2021	2020	2019	2018
<b>Futures</b>								
Trades	1 784	1 784	1 657	7.66%	11 900	14 968	12 780	12 477
Volume	2 201 782	2 201 782	2 108 977	4.40%	12 028 332	12 515 509	10 461 871	11 788 350
Value (R Mil)	228 457	228 457	221 209	3.28%	1 205 728	1 264 935	1 158 376	1 282 927
Open Interest	1 456 904	1 456 904	1 421 165	2.51%	1 071 034	969 112	947 574	829 599
<b>Options</b>								
Trades	40	40	71	-43.66%	1 134	1 774	1 550	949
Volume	46 400	46 400	38 681	19.96%	604 424	803 665	961 911	428 713
Value (R Mil)*	102	102	88	16.12%	993	1 574	93 866	42 643
Open Interest	145 224	145 224	171 593	-15.37%	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 Jan 2022	Year to Date 2022	Year to Date 2021	%Change Year on Year	2021	2020	2019	2018
<b>Futures</b>								
Trades	32 432	32 432	38 159	-15.01%	456 788	479 225	436 351	401 483
Volume (000)	200	199 507	227 131	-12.16%	3 313 674	3 219 382	3 206 466	3 080 836
Value (R Mil)	70 207	70 207	73 436	-4.40%	1 103 552	912 482	805 011	674 379
Open Interest	108 798	108 798	125 840	-13.54%	126 020	125 413	114 681	111 034
<b>Options</b>								
Trades	1 560	1 560	2 315	-32.61%	20 475	21 151	27 189	34 033
Volume (000)	19	18 972	25 149	-24.56%	246 067	276 216	304 220	351 110
Value (R Mil)	239	239	546	-56.28%	4 283	2 849	4 720	4 094
Open Interest	33 456	33 456	54 047	-38.10%	26 240	48 256	43 126	71 176

Equity Market

Agency and Principal (R Million)

	Including Reported Trades			Central Order Book Trades		
	Jan 2022	Dec 2022	% change	Jan 2022	Jan 2021	% change
Agency Buy	163 003	185 286	-12.03%	146 872	170 059	-13.63%
Agency Sell	161 320	184 122	-12.38%	145 664	168 774	-13.69%
Principal Buy	205 138	221 480	-7.38%	192 376	209 878	-8.34%
Principal Sell	206 821	222 644	-7.11%	193 585	211 163	-8.32%

## All Time High Figures

	Daily High	Date	Monthly High	Month
Trades	920 270	2021/08/17	13 110 584	03/2020
Volume (R 000)	1 762 606	2018/12/05	14 192 736	03/2020
Value (R m)	155 410	2021/08/17	774 899	03/2020
Market Capitalisation (R Trn)	23.17	2022/01/31		



## Market Profile - Jan 2022

## Equity Market

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

	Dec 2021	Ranking	Dec 2020	Ranking	Ranking At Year End			
					2020	2019	2018	2017
Market Capitalisation (US\$ million)	1 143 003	19	1 051 529	19	19	17	18	17
Market Turnover (US\$ million)	25 539	23	28 040	27	27	20	20	24
Monthly Liquidity %	25.04%	37	30.47%	36	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 Jan 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	-	-	380	-100.00%	3 880	27 182	4 409	5 097
Via Prospectus (IPOs)	-	-	-	0.00%	-	-	-	-
Share Incentive	201	201	13	1424.32%	3 585	3 253	4 585	6 461
Waiver of Pre-emptive rights	349	349	325	7.40%	587 142	35 048	25 745	38 830
<b>TOTAL</b>	<b>550</b>	<b>550</b>	<b>717</b>	<b>-23.37%</b>	<b>594 607</b>	<b>66 902</b>	<b>35 847</b>	<b>55 620</b>

NB: The totals may vary monthly

Annualised JSE liquidity

	Month Ended Jan 2022	Year to Date 2022	Year to Date 2021	% Change Year on Year				
					2021	2020	2019	2018
Overall JSE Liquidity %	21.09%	21.09%	33.05%	-36.19%	31.9	37.2	35.9	44.7
Central Order Book Trades Liquidity %	19.46%	19.46%	30.51%	-36.22%	28.9	34.9	34.2	42.0

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

Number of Companies / Securities Listed and Market Capitalisation

	Month Ended Jan 2022	Year to Date 2022	Year to Date 2021	% Change Year on Year				
					2021	2020	2019	2018
<b>Mainboard, Venture, Development Capital and BEE</b>								
Companies Listed	286	286	298	-4.03%	288	300	312	326
No of New Listings	1	1	1	0.00%	9	5	6	11
No of Delistings	3	3	3	0.00%	20	17	20	9
<b>AITX</b>								
Companies Listed	36	36	37	-2.70%	36	39	42	46
No of New Listings	-	-	-	-	-	-	-	1
No of Delistings	-	-	2	-	4	2	4	8
<b>Overall JSE</b>								
No of New Listings	1	1	1	0.00%	9	5	6	12
No of Delistings	3	3	5	-40.00%	24	20	24	17
Foreign Listings	73	73	70	4.29%	72	69	71	74
Domestic Listings	249	249	265	-6.04%	252	270	283	298
<b>Companies Listed</b>	<b>322</b>	<b>322</b>	<b>335</b>	<b>-3.88%</b>	<b>324</b>	<b>339</b>	<b>354</b>	<b>372</b>
<b>No of Securities Listed</b>	<b>1 129</b>	<b>1 129</b>	<b>1 002</b>	<b>12.67%</b>	<b>1 108</b>	<b>1 003</b>	<b>946</b>	<b>822</b>
<b>Market Capitalisation (Rbn at period)</b>	<b>23 165.8</b>		<b>18 491.7</b>	<b>25.28%</b>		<b>17 854.0</b>	<b>17 440.3</b>	<b>12 682.0</b>

Note: AITX and Mainboard include companies that changed boards

**FTSE/JSE Africa Index Series**

	Index Code	Index Close Jan 2022	% Change Month On Month	Highest Index Close	Highest Date
<b>Headline Indices</b>					
All Share	J203	74 304.56	0.81%	76 233.26	2022/01/20
Mid Cap	J201	79 182.44	-0.65%	82 603.12	2016/08/12
Small Cap	J202	66 516.86	-1.47%	68 113.97	2022/01/19
Fledgling	J204	8 699.17	0.95%	8 955.07	2022/01/17
Capped All Share	J303	37 337.18	1.32%	38 206.75	2022/01/20
Shareholder Weighted All Share	J403	14 384.76	2.22%	14 599.70	2022/01/13
<b>Tradeable Indices</b>					
Top 40	J200	67 820.89	1.15%	69 586.74	2022/01/20
Capped Top 40	J300	34 857.65	1.95%	35 563.94	2022/01/20
Shareholder Weighted Top 40	J400	13 000.20	3.08%	13 152.34	2022/01/12
Resource 10	J210	73 757.56	3.92%	77 308.45	2008/05/22
Gold Mining	J150	-	0.00%	6 662.47	2020/07/27
Industrial 25	J211	93 568.42	-1.98%	97 184.19	2022/01/04
Financial 15	J212	15 307.81	3.44%	18 847.58	2018/03/06
Financial and Industrial 30	J213	92 259.71	-0.51%	94 569.50	2022/01/04
<b>All Share Economic Group</b>					
Energy	J10060	24 369.67	5.88%	26 905.44	2021/10/06
Basic Materials	J10055	52 810.33	3.58%	55 289.03	2022/01/20
Industrials	J10050	37 902.43	-2.69%	39 517.16	2022/01/13
Consumer Discretionary	J10040	31 262.76	-7.19%	34 369.74	2021/12/08
Consumer Staples	J10045	77 677.29	2.72%	78 500.64	2022/01/18
Financials	J10030	39 191.99	3.49%	40 077.50	2022/01/13
Technology	J10010	32 641.55	-1.67%	49 244.49	2021/04/01
Telecommunications	J10015	8 354.18	10.13%	8 354.18	2022/01/31
Health Care	J10020	5 066.89	-6.35%	5 917.44	2021/09/28
<b>Specialist Indices</b>					
Responsible Investment Index	J113	13 332.66	2.70%	13 516.56	2022/01/13
FTSE/JSE Shariah All Share	J143	4 948.75	2.46%	5 139.79	2022/01/20
REITS Index	JS3512	381.70	-3.09%	400.63	2022/01/06
SA Listed Property Index	J253	333.15	-2.87%	694.67	2017/12/29
Capped Property Index	J254	247.09	-2.75%	597.86	2015/10/28
SA Resources	J258	42 174.98	3.63%	44 149.98	2022/01/20
Value Index	J330	448.85	4.32%	462.97	2022/01/19
Growth Index	J331	931.42	-0.67%	957.07	2021/03/02
<b>Secondary Market</b>					
Alt-X	J232	1 321.03	0.67%	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.

	Jan 2022	Dec 2022	%Change Month on Month	Jan 2021	%Change Year on Year
<b>Trades</b>					
<b>Futures</b>					
Corn Contract	1 494	1 247	19.81%	2 484	-39.86%
Soya Future	3 390	2 422	39.97%	2 642	28.31%
Yellow Maize Future	8 735	7 695	13.52%	10 307	-15.25%
Gold	19	34	-44.12%	33	-42.42%
Sunflower Seeds Future	2 312	1 592	45.23%	2 171	6.49%
White Maize Future	12 487	10 393	20.15%	15 006	-16.79%
Platinum	7	6	16.67%	5	40.00%
Crude Oil	-	2	-100.00%	2	-100.00%
<b>Total Futures</b>	<b>28 444</b>	<b>23 391</b>	<b>21.60%</b>	<b>32 650</b>	<b>-12.88%</b>
<b>Options</b>					
Corn Contract	-	-	-	24	-100.00%
Soya Future	153	44	247.73%	152	0.66%
Yellow Maize Future	519	286	81.47%	560	-7.32%
Gold	-	-	-	-	-
Sunflower Seeds Future	29	37	-21.62%	67	-56.72%
White Maize Future	835	646	29.26%	1 472	-43.27%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
<b>Total Options</b>	<b>1 536</b>	<b>1 013</b>	<b>51.63%</b>	<b>2 275</b>	<b>-32.48%</b>
<b>Volume</b>					
<b>Futures</b>					
Corn Contract	15 706	13 423	17.01%	29 958	-47.57%
Soya Future	18 103	17 800	1.70%	18 515	-2.23%
Yellow Maize Future	52 867	63 903	-17.27%	61 309	-13.77%
Gold	46	363	-87.33%	308	-85.06%
Sunflower Seeds Future	8 652	6 289	37.57%	9 532	-9.23%
White Maize Future	59 923	61 233	-2.14%	67 941	-11.80%
Platinum	52	53	-1.89%	10	420.00%
Crude Oil	-	6	-100.00%	4	-100.00%
<b>Total Futures</b>	<b>155 349</b>	<b>163 070</b>	<b>-4.73%</b>	<b>187 577</b>	<b>-17.18%</b>
<b>Options</b>					
Corn Contract	-	-	-	115	-100.00%
Soya Future	1 085	703	54.34%	2 484	-56.32%
Yellow Maize Future	6 610	4 243	55.79%	8 499	-22.23%
Gold	-	-	-	-	-
Sunflower Seeds Future	1 716	1 340	28.06%	1 273	34.80%
White Maize Future	8 939	4 487	99.22%	12 413	-27.99%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
<b>Total Options</b>	<b>18 350</b>	<b>10 773</b>	<b>70.33%</b>	<b>24 784</b>	<b>-25.96%</b>
<b>Value(ZAR000)</b>					
<b>Futures</b>					
Corn Contract	5 882 154	5 020 259	17.17%	9 345 992	-37.06%
Soya Future	7 313 299	6 757 690	8.22%	7 641 060	-4.29%
Yellow Maize Future	19 715 446	23 921 417	-17.58%	20 645 698	-4.51%
Gold	13 282	103 522	-87.17%	88 147	-84.93%
Sunflower Seeds Future	4 198 097	3 338 499	25.75%	4 115 236	2.01%
White Maize Future	21 647 995	21 462 797	0.86%	22 836 288	-5.20%
Platinum	8 394	8 007	4.84%	1 659	405.96%
Crude Oil	-	679	-100.00%	306	-100.00%
<b>Total Futures</b>	<b>58 778 668</b>	<b>60 612 869</b>	<b>-3.03%</b>	<b>64 674 387</b>	<b>-9.12%</b>
<b>Options</b>					
Corn Contract	-	-	-	1 592	-100.00%
Soya Future	8 005	7 598	5.36%	20 710	-61.35%
Yellow Maize Future	79 536	46 874	69.68%	145 560	-45.36%
Gold	-	-	-	-	-
Sunflower Seeds Future	26 489	11 347	133.44%	12 495	112.00%
White Maize Future	122 377	55 515	120.44%	362 687	-66.26%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
<b>Total Options</b>	<b>236 408</b>	<b>121 334</b>	<b>94.84%</b>	<b>543 044</b>	<b>-56.47%</b>
<b>Open Interest</b>					
<b>Futures</b>					
Corn Contract	12 138	16 291	-25.49%	25 529	-52.45%
Soya Future	8 555	9 082	-5.80%	10 775	-20.60%
Yellow Maize Future	28 945	35 795	-19.14%	30 411	-4.82%
Gold	385	376	2.39%	169	127.81%
Sunflower Seeds Future	3 643	3 928	-7.26%	5 612	-35.09%
White Maize Future	28 388	30 991	-8.40%	27 847	1.94%
Platinum	142	92	54.35%	106	33.96%
Crude Oil	3	3	0.00%	4	-25.00%
<b>Options</b>					
Corn Contract	43	43	0.00%	92	-53.26%
Soya Future	1 647	1 101	49.59%	4 971	-66.87%
Yellow Maize Future	13 141	10 422	26.09%	19 508	-32.64%
Gold	-	-	-	-	-
Sunflower Seeds Future	1 763	1 725	2.20%	1 435	22.86%
White Maize Future	15 401	11 909	29.32%	26 470	-41.82%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-