

Market Profile - Feb 2022

Market Highlights

Turnover on the JSE Equities Market

Central Order Book and Reported Trades	Month Ended Feb 2022	Year to Date 2022	Year to Date 2021	% Change Year on Year	2021	2020	2019	2018
Trades	6 430 430	11 709 439	13 451 415	-12.95%	81 587 931	92 970 422	76 554 772	70 356 164
Volume (Mil)	6 795	12 541	22 205	-43.52%	122 069	117 776	82 472	91 717
Value (R Mil)	476 112	844 253	920 631	-8.30%	5 866 721	5 791 056	5 137 534	5 537 665
<b>Reported Trades</b>								
Trades	1 661	2 980	2 616	13.91%	18 154	16 383	13 577	21 951
Volume (Mil)	707	1 372	2 752	-50.15%	11 396	9 320	7 535	8 350
Value (R Mil)	43 609	72 501	63 073	14.95%	520 447	336 907	237 942	328 909

Foreign Trading on the JSE Equities Market (R Million)

	Month Ended Feb 2022	Year to Date 2022	Year to Date 2021	Difference Year on Year	2021	2020	2019	2018
Purchases	83 803	139 947	171 975	-32 028	976 144	941 529	899 391	1 074 516
Sales	-69 388	-128 194	-181 791	53 597	-1 129 243	-1 067 119	-1 013 558	-1 127 559
<b>Net (Sales) / Purchases</b>	<b>14 415</b>	<b>11 753</b>	<b>-9 816</b>	<b>21 569</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 Feb 2022	Year to Date 2022	Year to Date 2021	% Change Year on Year	2021	2020	2019	2018
<b>Standard Trades</b>								
Trades	26 805	47 740	60 323	-20.86%	326 302	335 248	291 499	302 385
Nominal (R Mil)	846 097	1 500 690	1 916 241	-21.69%	9 774 042	10 949 642	9 916 268	9 185 860
Consideration (R Mil)	829 423	1 480 107	1 889 465	-21.67%	9 621 385	10 566 924	9 975 147	9 451 509
<b>Repo Trades</b>								
Trades	11 545	21 644	22 093	-2.03%	146 637	143 567	177 104	161 055
Nominal (Mil)	2 266 696	4 397 169	3 426 526	28.33%	24 786 516	21 499 151	25 798 546	20 951 365
Consideration (R Mil)	2 173 004	4 270 466	3 356 682	27.22%	24 122 266	20 832 617	25 522 755	20 334 924
<b>Other Trades*</b>								
Trades	781	1 480	1 856	-20.26%	8 564	10 968	9 100	8 603
Nominal (Mil)	71 664	162 898	130 520	24.81%	742 690	967 584	717 436	658 610
Consideration (R Mil)	24 525	106 831	52 113	105.00%	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 Feb 2022	Year to Date 2022	Year to Date 2021	Difference Year on Year	2021	2020	2019	2018
Purchases**	91 804	189 186	230 928	-41 742	1 085 163	1 358 203	1 367 130	1 118 355
Sales**	100 991	197 645	249 187	-51 543	1 245 133	1 406 571	1 389 324	1 183 484
<b>Net (Sales) / Purchases</b>	<b>-9 187</b>	<b>-8 459</b>	<b>-18 259</b>	<b>9 801</b>	<b>-159 970</b>	<b>-48 367</b>	<b>-22 194</b>	<b>-65 129</b>

\*\*Nominal of Standards Trades

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Turnover on the JSE Interest Rate Derivatives Market

	Month Ended Feb 2022	Year to Date 2022	Year to Date 2021	%Change Year on Year	2021	2020	2019	2018
<b>Futures</b>								
Trades	709	2 493	2 680	-6.98%	11 900	14 968	12 780	12 477
Volume	607 796	2 809 578	2 797 500	0.43%	12 028 332	12 515 509	10 461 871	11 788 350
Value (R Mil)	59 443	287 900	288 651	-0.26%	1 205 728	1 264 935	1 158 376	1 282 927
Open Interest	1 090 023	1 090 023	1 045 293	4.28%	1 071 034	969 112	947 574	829 599
<b>Options</b>								
Trades	118	158	224	-29.46%	1 134	1 774	1 550	949
Volume	79 967	126 367	85 221	48.28%	604 424	803 665	961 911	428 713
Value (R Mil)*	145	247	180	37.33%	993	1 574	93 866	42 643
Open Interest	141 814	141 814	141 332	0.34%	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 Feb 2022	Year to Date 2022	Year to Date 2021	%Change Year on Year	2021	2020	2019	2018
<b>Futures</b>								
Trades	52 843	85 275	78 291	8.92%	456 788	479 225	436 351	401 483
Volume (000)	338	537 051	512 244	4.84%	3 313 674	3 219 382	3 206 466	3 080 836
Value (R Mil)	124 485	194 692	161 213	20.77%	1 103 552	912 482	805 011	674 379
Open Interest	103 457	103 457	111 028	-6.82%	126 020	125 413	114 681	111 034
<b>Options</b>								
Trades	1 975	3 535	3 452	2.40%	20 475	21 151	27 189	34 033
Volume (000)	15	34 467	39 568	-12.89%	246 067	276 216	304 220	351 110
Value (R Mil)	453	692	791	-12.59%	4 283	2 849	4 720	4 094
Open Interest	24 628	24 628	36 250	-32.06%	26 240	48 256	43 126	71 176

Equity Market

Agency and Principal (R Million)

	Including Reported Trades			Central Order Book Trades		
	Feb 2022	Jan 2022	% change	Feb 2022	Feb 2021	% change
Agency Buy	206 068	163 003	26.42%	182 991	146 872	24.59%
Agency Sell	204 949	161 320	27.05%	182 526	145 664	25.31%
Principal Buy	270 044	205 138	31.64%	249 512	192 376	29.70%
Principal Sell	271 163	206 821	31.11%	249 977	193 585	29.13%

## 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 - Feb 2022

## Equity Market

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

	Jan 2022	Ranking	Jan 2021	Ranking	Ranking At Year End			
					2021	2020	2019	2018
Market Capitalisation (US\$ million)	1 356 591	17	1 094 889	18	19	19	17	18
Market Turnover (US\$ million)	23 916	25	29 517	23	23	19	20	20
Monthly Liquidity %	19.50%	34	29.92%	36	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 Feb 2022	Year to Date 2022	Year to Date 2021	% Change Year on Year	Ranking At Year End			
					2021	2020	2019	2018
Acquisition of Assets	-	-	-	0.00%	-	1 419	1 107	5 231
Rights Issue	55	55	380	-85.51%	3 880	27 182	4 409	5 097
Via Prospectus (IPOs)	-	-	-	0.00%	-	-	-	-
Share Incentive	65	266	413	-35.41%	3 585	3 253	4 585	6 461
Waiver of Pre-emptive rights	2 311	2 659	627	323.82%	587 142	35 048	25 745	38 830
<b>TOTAL</b>	<b>2 431</b>	<b>2 981</b>	<b>1 420</b>	<b>109.97%</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 Feb 2022	Year to Date 2022	Year to Date 2021	% Change Year on Year	Ranking At Year End			
					2021	2020	2019	2018
Overall JSE Liquidity %	28.17%	24.93%	34.09%	-26.87%	31.9	37.2	35.9	44.7
Central Order Book Trades Liquidity %	25.57%	22.79%	31.62%	-27.93%	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 Feb 2022	Year to Date 2022	Year to Date 2021	% Change Year on Year	Ranking At Year End			
					2021	2020	2019	2018
<b>Mainboard, Venture, Development Capital and BEE</b>								
Companies Listed	284	284	295	-3.73%	288	300	312	326
No of New Listings	-	1	2	-50.00%	9	5	6	11
No of Delistings	2	5	7	-28.57%	20	17	20	9
<b>AITX</b>								
Companies Listed	34	34	36	-5.56%	36	39	42	46
No of New Listings	-	-	-	-	-	-	-	1
No of Delistings	2	2	3	0.00%	4	2	4	8
<b>Overall JSE</b>								
No of New Listings	-	1	2	-50.00%	9	5	6	12
No of Delistings	4	7	10	-30.00%	24	20	24	17
Foreign Listings	72	72	70	2.86%	72	69	71	74
Domestic Listings	246	246	261	-5.75%	252	270	283	298
<b>Companies Listed</b>	<b>318</b>	<b>318</b>	<b>331</b>	<b>-3.93%</b>	<b>324</b>	<b>339</b>	<b>354</b>	<b>372</b>
<b>No of Securities Listed</b>								
	<b>1 109</b>	<b>1 109</b>	<b>992</b>	<b>11.79%</b>	<b>1 108</b>	<b>1 003</b>	<b>946</b>	<b>822</b>
<b>Market Capitalisation (Rbn at period)</b>								
	<b>21 994.9</b>		<b>19 043.3</b>	<b>15.50%</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



Market Profile - Feb 2022

### FTSE/JSE Africa Index Series

	Index Code	Index Close Feb 2022	% Change Month On Month	Highest Index Close	Highest Date
<b>Headline Indices</b>					
All Share	J203	76 090.51	2.40%	76 690.92	2022/02/09
Mid Cap	J201	79 993.63	1.02%	82 941.27	2022/02/16
Small Cap	J202	66 874.13	0.54%	68 610.99	2022/02/16
Fledgling	J204	8 616.92	-0.95%	8 955.07	2022/01/17
Capped All Share	J303	38 356.00	2.73%	38 523.98	2022/02/09
Shareholder Weighted All Share	J403	14 648.23	1.83%	14 797.68	2022/02/16
<b>Tradeable Indices</b>					
Top 40	J200	69 624.29	2.66%	70 105.79	2022/02/09
Capped Top 40	J300	35 872.75	2.91%	35 971.56	2022/02/09
Shareholder Weighted Top 40	J400	13 280.97	2.16%	13 348.58	2022/02/16
Resource 10	J210	84 334.89	14.34%	84 334.89	2022/02/28
Gold Mining	J150	-	0.00%	6 662.47	2020/07/27
Industrial 25	J211	86 334.37	-7.73%	97 184.19	2022/01/04
Financial 15	J212	15 853.90	3.57%	18 847.58	2018/03/06
Financial and Industrial 30	J213	87 964.54	-4.66%	94 569.50	2022/01/04
<b>All Share Economic Group</b>					
Energy	J10060	29 680.60	21.79%	29 680.60	2022/02/28
Basic Materials	J10055	60 382.87	14.34%	60 382.87	2022/02/28
Industrials	J10050	35 636.37	-5.98%	40 363.68	2022/02/11
Consumer Discretionary	J10040	29 763.05	-4.80%	34 369.74	2021/12/08
Consumer Staples	J10045	77 599.79	-0.10%	80 565.26	2022/02/15
Financials	J10030	40 670.59	3.77%	41 850.96	2022/02/16
Technology	J10010	25 146.68	-22.96%	49 244.49	2021/04/01
Telecommunications	J10015	8 317.85	-0.43%	8 354.18	2022/01/31
Health Care	J10020	5 010.87	-1.11%	5 917.44	2021/09/28
<b>Specialist Indices</b>					
Responsible Investment Index	J113	13 619.38	2.15%	13 694.94	2022/02/16
FTSE/JSE Shariah All Share	J143	5 468.71	10.51%	5 468.71	2022/02/28
REITS Index	JS3512	372.25	-2.48%	400.63	2022/01/06
SA Listed Property Index	J253	322.31	-3.26%	694.67	2017/12/29
Capped Property Index	J254	240.08	-2.84%	597.86	2015/10/28
SA Resources	J258	48 282.75	14.48%	48 282.75	2022/02/28
Value Index	J330	480.49	7.05%	480.49	2022/02/28
Growth Index	J331	934.65	0.35%	958.27	2022/02/09
<b>Secondary Market</b>					
Alt-X	J232	1 393.16	5.46%	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 - Feb 2022

Commodity Derivatives Market

	Feb 2022	Jan 2022	%Change Month on Month	Feb 2021	%Change Year on Year
<b>Trades</b>					
<b>Futures</b>					
Corn Contract	2 594	1 494	73.63%	2 289	13.32%
Soya Future	3 386	3 390	-0.12%	1 664	103.49%
Yellow Maize Future	17 603	8 735	101.52%	12 273	43.43%
Gold	54	19	184.21%	20	170.00%
Sunflower Seeds Future	2 178	2 312	-5.80%	2 926	-25.56%
White Maize Future	20 286	12 487	62.46%	16 530	22.72%
Platinum	14	7	100.00%	15	-6.67%
Crude Oil	4	-	100.00%	-	100.00%
<b>Total Futures</b>	<b>46 119</b>	<b>28 444</b>	<b>62.14%</b>	<b>35 717</b>	<b>29.12%</b>
<b>Options</b>					
Corn Contract	3	-	100.00%	51	-94.12%
Soya Future	369	153	141.18%	62	495.16%
Yellow Maize Future	378	519	-27.17%	292	29.45%
Gold	-	-	-	-	-
Sunflower Seeds Future	34	29	17.24%	28	21.43%
White Maize Future	1 177	835	40.96%	690	70.58%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
<b>Total Options</b>	<b>1 961</b>	<b>1 536</b>	<b>27.67%</b>	<b>1 123</b>	<b>74.62%</b>
<b>Volume</b>					
<b>Futures</b>					
Corn Contract	35 031	15 706	123.04%	31 334	11.80%
Soya Future	27 074	18 103	49.56%	9 904	173.36%
Yellow Maize Future	104 496	52 867	97.66%	84 524	23.63%
Gold	335	46	628.26%	75	346.67%
Sunflower Seeds Future	8 652	8 652	0.00%	10 234	-15.46%
White Maize Future	94 590	59 923	57.85%	85 791	10.26%
Platinum	162	52	211.54%	257	-36.96%
Crude Oil	32	-	100.00%	-	100.00%
<b>Total Futures</b>	<b>270 372</b>	<b>155 349</b>	<b>74.04%</b>	<b>222 119</b>	<b>21.72%</b>
<b>Options</b>					
Corn Contract	3	-	100.00%	653	-99.54%
Soya Future	2 766	1 085	154.93%	1 222	126.35%
Yellow Maize Future	3 546	6 610	-46.35%	5 898	-39.88%
Gold	-	-	-	-	-
Sunflower Seeds Future	558	1 716	-67.48%	845	-33.96%
White Maize Future	8 309	8 939	-7.05%	5 268	57.73%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
<b>Total Options</b>	<b>15 182</b>	<b>18 350</b>	<b>-17.26%</b>	<b>13 886</b>	<b>9.33%</b>
<b>Value(ZAR000)</b>					
<b>Futures</b>					
Corn Contract	13 744 801	5 882 154	133.67%	9 963 664	37.95%
Soya Future	11 898 803	7 313 299	62.70%	3 934 286	202.44%
Yellow Maize Future	39 902 075	19 715 446	102.39%	27 872 678	43.16%
Gold	95 333	13 282	617.75%	20 153	373.04%
Sunflower Seeds Future	4 169 633	4 198 097	-0.68%	4 399 047	-5.22%
White Maize Future	34 524 911	21 647 995	59.48%	27 257 490	26.66%
Platinum	25 946	8 394	209.09%	47 890	-45.82%
Crude Oil	4 256	-	100.00%	-	100.00%
<b>Total Futures</b>	<b>104 365 759</b>	<b>58 778 668</b>	<b>77.56%</b>	<b>73 495 209</b>	<b>42.00%</b>
<b>Options</b>					
Corn Contract	11	-	100.00%	6 446	-99.83%
Soya Future	57 854	8 005	622.69%	10 128	471.25%
Yellow Maize Future	128 543	79 536	61.62%	102 142	25.85%
Gold	-	-	-	-	-
Sunflower Seeds Future	12 101	26 489	-54.32%	4 737	155.47%
White Maize Future	253 154	122 377	106.86%	120 520	110.05%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
<b>Total Options</b>	<b>451 662</b>	<b>236 408</b>	<b>91.05%</b>	<b>243 973</b>	<b>85.13%</b>

**Open Interest****Futures**

Corn Contract	9 461	12 138	-22.05%	18 614	-49.17%
Soya Future	10 349	8 555	20.97%	10 776	-3.96%
Yellow Maize Future	27 255	28 945	-5.84%	27 163	0.34%
Gold	207	385	-46.23%	159	30.19%
Sunflower Seeds Future	3 984	3 643	9.36%	5 122	-22.22%
White Maize Future	25 092	28 388	-11.61%	25 684	-2.30%
Platinum	96	142	-32.39%	217	-55.76%
Crude Oil	32	3	966.67%	4	700.00%

**Options**

Corn Contract	3	43	-93.02%	414	-99.28%
Soya Future	2 721	1 647	65.21%	4 215	-35.44%
Yellow Maize Future	9 405	13 141	-28.43%	14 695	-36.00%
Gold	-	-	-	-	-
Sunflower Seeds Future	862	1 763	-51.11%	1 442	-40.22%
White Maize Future	11 056	15 401	-28.21%	15 084	-26.70%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-