

Market Profile - Dec 2021

Market Highlights

Turnover on the JSE Equities Market

Central Order Book and Reported Trades	Month Ended Dec 2021	Year to Date 2021	Year to Date 2020	% Change Year on Year	2020	2019	2018	2017
Trades	5 490 376	81 587 931	92 970 422	-12.24%	92 970 422	76 554 772	70 356 164	67 786 095
Volume (Mil)	6 643	122 069	117 776	3.64%	117 776	82 472	91 717	85 958
Value (R Mil)	406 766	5 866 721	5 791 056	1.31%	5 791 056	5 137 534	5 537 665	5 479 433
Reported Trades								
Trades	1 337	18 154	16 383	10.81%	16 383	13 577	21 951	36 150
Volume (Mil)	477	11 396	9 320	22.27%	9 320	7 535	8 350	10 343
Value (R Mil)	26 829	520 447	336 907	54.48%	336 907	237 942	328 909	417 329

Foreign Trading on the JSE Equities Market (R Million)

	Month Ended Dec 2021	Year to Date 2021	Year to Date 2020	Difference Year on Year	2020	2019	2018	2017
Purchases	47 655	976 144	941 529	34 615	941 529	899 391	1 074 516	992 119
Sales	-74 144	-1 129 243	-1 067 119	-62 124	-1 067 119	-1 013 558	-1 127 559	-1 039 685
Net (Sales) / Purchases	-26 489	-153 099	-125 590	-27 509	-125 590	-114 167	-53 042	-47 566

Turnover on the Interest Rate Market

	Month Ended Dec 2021	Year to Date 2021	Year to Date 2020	% Change Year on Year	2020	2019	2018	2017
Standard Trades								
Trades	20 574	326 302	335 248	-2.67%	335 248	291 499	302 385	291 730
Nominal (R Mil)	480 287	9 774 042	10 949 642	-10.74%	10 949 642	9 916 268	9 185 860	7 876 304
Consideration (R Mil)	470 685	9 621 385	10 566 905	-8.95%	10 566 924	9 975 147	9 451 509	8 198 143
Repo Trades								
Trades	7 855	146 637	143 565	2.14%	143 567	177 104	161 055	153 015
Nominal (Mil)	1 732 866	24 786 516	21 498 050	15.30%	21 499 151	25 798 546	20 951 365	19 085 335
Consideration (R Mil)	1 762 166	24 122 266	20 831 652	15.80%	20 832 617	25 522 755	20 334 924	18 571 364
Other Trades*								
Trades	671	8 564	10 968	-21.92%	10 968	9 100	8 603	8 729
Nominal (Mil)	54 817	742 690	967 584	-23.24%	967 584	717 436	658 610	737 277
Consideration (R Mil)	14 690	250 345	343 928	-27.21%	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 Dec 2021	Year to Date 2021	Year to Date 2020	Difference Year on Year	2020	2019	2018	2017
Purchases**	51 885	1 085 163	1 358 203	-273 040	1 358 203	1 367 130	1 118 355	1 072 127
Sales**	52 935	1 245 133	1 406 555	-161 422	1 406 571	1 389 324	1 183 484	1 016 544
Net (Sales) / Purchases	-1 050	-159 970	-48 352	-111 618	-48 367	-22 194	-65 129	55 583

**Nominal of Standards Trades

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Turnover on the JSE Interest Rate Derivatives Market

	Month Ended Dec 2021	Year to Date 2021	Year to Date 2020	%Change Year on Year	2020	2019	2018	2017
Futures								
Trades	301	11 900	14 968	-20.50%	14 968	12 780	12 477	12 791
Volume	123 781	12 028 332	12 515 509	-3.89%	12 515 509	10 461 871	11 788 350	11 946 344
Value (R Mil)	11 677	1 205 728	1 264 935	-4.68%	1 264 935	1 158 376	1 282 927	1 329 270
Open Interest	1 071 034	1 071 034	969 112	10.52%	969 112	947 574	829 599	1 021 723
Options								
Trades	2	1 134	1 774	-36.08%	1 774	1 550	949	809
Volume	2 100	604 424	803 665	-24.79%	803 665	961 911	428 713	307 322
Value (R Mil)*	2	993	1 574	-36.93%	1 574	93 866	42 643	29 060
Open Interest	126 584	126 584	155 447	-18.57%	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

	Month Ended Dec 2021	Year to Date 2021	Year to Date 2020	%Change Year on Year	2020	2019	2018	2017
Futures								
Trades	27 562	456 788	479 225	-4.68%	479 225	436 351	401 483	345 698
Volume (000)	218	3 313 674	3 219 382	2.93%	3 219 382	3 206 466	3 080 836	2 718
Value (R Mil)	76 871	1 103 552	912 482	20.94%	912 482	805 011	674 379	566 037
Open Interest	126 020	126 020	125 413	0.48%	125 413	114 681	111 034	117 783
Options								
Trades	1 035	20 475	21 151	-3.20%	21 151	27 189	34 033	30 024
Volume (000)	12	246 067	276 216	-10.92%	276 216	304 220	351 110	291
Value (R Mil)	128	4 283	2 849	50.32%	2 849	4 720	4 094	3 233
Open Interest	26 240	26 240	48 256	-45.62%	48 256	43 126	71 176	50 578

Equity Market

Agency and Principal (R Million)

	Including Reported Trades			Central Order Book Trades		
	Dec 2021	Nov 2021	% change	Dec 2021	Dec 2020	% change
Agency Buy	185 286	210 156	-11.83%	170 059	183 130	-7.14%
Agency Sell	184 122	210 897	-12.70%	168 774	183 434	-7.99%
Principal Buy	221 480	241 185	-8.17%	209 878	226 544	-7.36%
Principal Sell	222 644	240 444	-7.40%	211 163	226 240	-6.66%

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)	20 025.00	2021/11/16		



Market Profile - Dec 2021

Equity Market

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

	Nov 2021	Ranking	Nov 2020	Ranking	Ranking At Year End			
					2020	2019	2018	2017
Market Capitalisation (US\$ million)	1 093 632	18	970 936	16	19	17	18	17
Market Turnover (US\$ million)	28 415	25	33 188	23	27	20	20	24
Monthly Liquidity %	28.30%	40	38.28%	32	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 Dec 2021	Year to Date 2021	Year to Date 2020	% Change Year on Year	Ranking At Year End			
					2020	2019	2018	2017
Acquisition of Assets	-	-	1 419	-100.00%	1 419	1 107	5 231	23 315
Rights Issue	3 000	3 880	27 182	-85.72%	27 182	4 409	5 097	32 688
Via Prospectus (IPOs)	-	-	-	0.00%	-	-	-	-
Share Incentive	681	3 585	3 253	10.20%	3 253	4 585	6 461	9 468
Waiver of Pre-emptive rights	573 549	587 142	35 048	1575.23%	35 048	25 745	38 830	35 048
TOTAL	577 230	594 607	66 902	788.77%	66 902	35 847	55 620	100 520

NB: The totals may vary monthly

Annualised JSE liquidity

	Month Ended Dec 2021	Year to Date 2021	Year to Date 2020	% Change Year on Year	Ranking At Year End			
					2020	2019	2018	2017
Overall JSE Liquidity %	26.25%	31.93%	37.20%	-14.17%	37.2	35.9	44.7	35.9
Central Order Book Trades Liquidity %	24.49%	28.92%	34.89%	-17.11%	34.9	34.2	42.0	33.0

Note: The monthly "local liquidity" using the value traded and Strate market capitalisation is 54.17%

Number of Companies / Securities Listed and Market Capitalisation

	Month Ended Dec 2021	Year to Date 2021	Year to Date 2020	% Change Year on Year	Ranking At Year End			
					2020	2019	2018	2017
Mainboard, Venture, Development Capital and BEE								
Companies Listed	288	288	300	-4.00%	300	312	326	324
No of New Listings	2	9	5	80.00%	5	6	11	13
No of Delistings	2	20	17	17.65%	17	20	9	21
AITX								
Companies Listed	36	36	39	-7.69%	39	42	46	53
No of New Listings	-	-	-	-	-	-	1	8
No of Delistings	1	4	2	-75.00%	2	4	8	11
Overall JSE								
No of New Listings	2	9	5	80.00%	5	6	12	21
No of Delistings	3	24	20	20.00%	20	24	17	32
Foreign Listings	72	72	69	4.35%	69	71	74	75
Domestic Listings	252	252	270	-6.67%	270	283	298	302
Companies Listed	324	324	339	-4.42%	339	354	372	377
No of Securities Listed	1 108	1 108	1 003	10.47%	1 003	946	822	812
Market Capitalisation (Rbn at period)	20 499.8		17 854.0	14.82%		17 440.3	12 682.0	15 461.4

Note: AITX and Mainboard include companies that changed boards

FTSE/JSE Africa Index Series

	Index Code	Index Close Dec 2021	% Change Month On Month	Highest Index Close	Highest Date
Headline Indices					
All Share	J203	73 709.39	4.59%	73 786.45	2021/12/30
Mid Cap	J201	79 701.57	3.67%	82 603.12	2016/08/12
Small Cap	J202	67 508.21	6.82%	67 508.21	2021/12/31
Fledgling	J204	8 617.27	3.66%	8 617.27	2021/12/31
Capped All Share	J303	36 850.83	4.48%	36 896.86	2021/12/30
Shareholder Weighted All Share	J403	14 071.67	4.32%	14 090.79	2021/12/30
Tradeable Indices					
Top 40	J200	67 052.40	4.67%	67 129.53	2021/12/30
Capped Top 40	J300	34 191.46	4.46%	34 240.11	2021/12/30
Shareholder Weighted Top 40	J400	12 611.82	4.31%	12 908.48	2021/03/11
Resource 10	J210	70 973.24	5.53%	77 308.45	2008/05/22
Gold Mining	J150	-	0.00%	6 662.47	2020/07/27
Industrial 25	J211	95 457.11	2.51%	96 001.37	2021/12/07
Financial 15	J212	14 799.08	8.89%	18 847.58	2018/03/06
Financial and Industrial 30	J213	92 736.87	4.18%	92 816.84	2021/12/30
All Share Economic Group					
Energy	J10060	23 015.68	4.01%	26 905.44	2021/10/06
Basic Materials	J10055	50 982.81	5.34%	51 940.64	2021/05/10
Industrials	J10050	38 948.53	5.48%	39 509.16	2021/08/18
Consumer Discretionary	J10040	33 684.11	2.05%	34 369.74	2021/12/08
Consumer Staples	J10045	75 623.65	5.82%	76 427.89	2021/12/30
Financials	J10030	37 869.30	8.41%	38 024.19	2021/12/30
Technology	J10010	33 195.69	0.63%	49 244.49	2021/04/01
Telecommunications	J10015	7 585.68	3.89%	7 730.36	2021/12/30
Health Care	J10020	5 410.50	0.20%	5 917.44	2021/09/28
Specialist Indices					
Responsible Investment Index	J113	12 982.65	3.99%	13 118.12	2021/03/11
FTSE/JSE Shariah All Share	J143	4 829.95	5.08%	4 838.92	2021/12/30
REITS Index	JS3512	393.89	5.54%	393.89	2021/12/31
SA Listed Property Index	J253	342.99	6.04%	694.67	2017/12/29
Capped Property Index	J254	254.09	5.41%	597.86	2015/10/28
SA Resources	J258	40 698.56	5.32%	42 495.61	2008/05/22
Value Index	J330	430.25	6.21%	431.53	2021/12/30
Growth Index	J331	937.72	3.93%	957.07	2021/03/02
Secondary Market					
Alt-X	J232	1 312.18	3.89%	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 2021	Nov 2021	%Change Month on Month	Dec 2020	%Change Year on Year
Trades					
Futures					
Corn Contract	1 247	3 654	-65.87%	1 421	-12.24%
Soya Future	2 422	3 625	-33.19%	2 150	12.65%
Yellow Maize Future	7 695	18 220	-57.77%	8 314	-7.45%
Gold	34	24	41.67%	55	-38.18%
Sunflower Seeds Future	1 592	3 796	-58.06%	1 935	-17.73%
White Maize Future	10 393	22 276	-53.34%	10 397	-0.04%
Platinum	6	12	-50.00%	20	-70.00%
Crude Oil	2	1	100.00%	4	-50.00%
Total Futures	23 391	51 608	-54.68%	24 296	-3.72%
Options					
Corn Contract	-	55	-100.00%	8	-100.00%
Soya Future	44	124	-64.52%	80	-45.00%
Yellow Maize Future	286	430	-33.49%	180	58.89%
Gold	-	-	-	-	-
Sunflower Seeds Future	37	151	-75.50%	33	12.12%
White Maize Future	646	846	-23.64%	634	1.89%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	1 013	1 606	-36.92%	935	8.34%
Volume					
Futures					
Corn Contract	13 423	48 603	-72.38%	17 055	-21.30%
Soya Future	17 800	35 730	-50.18%	15 481	14.98%
Yellow Maize Future	63 903	129 234	-50.55%	54 996	16.20%
Gold	363	512	-29.10%	492	-26.22%
Sunflower Seeds Future	6 289	12 520	-49.77%	12 508	-49.72%
White Maize Future	61 233	119 758	-48.87%	59 810	2.38%
Platinum	53	215	-75.35%	246	-78.46%
Crude Oil	6	5	20.00%	9	-33.33%
Total Futures	163 070	346 577	-52.95%	160 597	1.54%
Options					
Corn Contract	-	137	-100.00%	9	-100.00%
Soya Future	703	448	56.92%	808	-13.00%
Yellow Maize Future	4 243	4 372	-2.95%	2 510	69.04%
Gold	-	-	-	-	-
Sunflower Seeds Future	1 340	1 453	-7.78%	928	44.40%
White Maize Future	4 487	6 280	-28.55%	7 593	-40.91%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	10 773	12 690	-15.11%	11 848	-9.07%
Value(ZAR000)					
Futures					
Corn Contract	5 020 259	17 013 229	-70.49%	4 458 219	12.61%
Soya Future	6 757 690	13 213 360	-48.86%	6 198 521	9.02%
Yellow Maize Future	23 921 417	46 631 719	-48.70%	17 694 842	35.19%
Gold	103 522	141 823	-27.01%	137 647	-24.79%
Sunflower Seeds Future	3 338 499	6 608 359	-49.48%	5 291 619	-36.91%
White Maize Future	21 462 797	40 445 090	-46.93%	19 563 327	9.71%
Platinum	8 007	34 570	-76.84%	38 893	-79.41%
Crude Oil	679	606	11.98%	641	5.84%
Total Futures	60 612 869	124 088 755	-51.15%	53 383 709	13.54%
Options					
Corn Contract	-	1 176	-100.00%	43	-100.00%
Soya Future	7 598	4 180	81.78%	5 896	28.87%
Yellow Maize Future	46 874	52 289	-10.36%	27 145	72.68%
Gold	-	-	-	-	-
Sunflower Seeds Future	11 347	11 402	-0.48%	2 263	401.44%
White Maize Future	55 515	58 650	-5.35%	89 102	-37.70%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	121 334	127 697	-4.98%	124 449	-2.50%
Open Interest					
Futures					
Corn Contract	16 291	21 762	-25.14%	25 721	-36.66%
Soya Future	9 082	11 423	-20.49%	10 143	-10.46%
Yellow Maize Future	35 795	47 334	-24.38%	29 500	21.34%
Gold	376	403	-6.70%	158	137.97%
Sunflower Seeds Future	3 928	4 540	-13.48%	4 916	-20.10%
White Maize Future	30 991	34 393	-9.89%	27 466	12.83%
Platinum	92	131	-29.77%	100	-8.00%
Crude Oil	3	3	0.00%	8	-62.50%
Options					
Corn Contract	43	43	0.00%	45	-4.44%
Soya Future	1 101	491	124.24%	4 038	-72.73%
Yellow Maize Future	10 422	8 822	18.14%	17 224	-39.49%
Gold	-	-	-	-	-
Sunflower Seeds Future	1 725	1 168	47.69%	813	112.18%
White Maize Future	11 909	9 661	23.27%	24 348	-51.09%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-