

Market Profile - Jun 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
	Jun 2022	2022	Date 2021	Year on Year				
Trades	6 585 600	42 107 030	40 468 658	4.05%	81 587 931	92 970 422	76 554 772	70 356 164
Volume (Mil)	6 624	41 735	63 045	-33.80%	122 069	117 776	82 472	91 717
Value (R Mil)	492 553	3 101 564	2 799 380	10.79%	5 866 721	5 791 056	5 137 534	5 537 665
Reported Trades								
Trades	1 784	10 074	8 542	17.93%	18 154	16 383	13 577	21 951
Volume (Mil)	575	4 300	5 805	-25.93%	11 396	9 320	7 535	8 350
Value (R Mil)	46 695	290 258	203 420	42.69%	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
	Jun 2022	2022	Date 2021	Year on Year				
Purchases	64 028	500 485	508 933	-8 449	976 144	941 529	899 391	1 074 516
Sales	-84 880	-520 393	-549 476	29 083	-1 129 243	-1 067 119	-1 013 558	-1 127 559
Net (Sales) / Purchases	-20 852	-19 908	-40 542	20 634	-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
	Jun 2022	2022	Date 2021	Year on Year				
Standard Trades								
Trades	32 636	166 327	170 948	-2.70%	326 302	335 248	291 499	302 385
Nominal (R Mil)	817 902	4 991 293	5 387 973	-7.36%	9 774 042	10 949 642	9 916 268	9 185 860
Consideration (R Mil)	761 759	4 844 921	5 292 795	-8.46%	9 621 385	10 566 924	9 975 147	9 451 509
Repo Trades								
Trades	12 602	70 746	74 259	-4.73%	146 637	143 567	177 104	161 055
Nominal (Mil)	2 248 858	13 619 642	11 341 928	20.08%	24 786 516	21 499 151	25 798 546	20 951 365
Consideration (R Mil)	2 094 100	12 857 163	10 978 057	17.12%	24 122 266	20 832 617	25 522 755	20 334 924
Other Trades*								
Trades	947	5 095	4 172	22.12%	8 564	10 968	9 100	8 603
Nominal (Mil)	106 808	595 670	362 926	64.13%	742 690	967 584	717 436	658 610
Consideration (R Mil)	32 896	256 827	109 812	133.88%	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
	Jun 2022	2022	Date 2021	Year on Year				
Purchases**	76 414	582 371	619 047	-36 675	1 085 163	1 358 203	1 367 130	1 118 355
Sales**	101 507	674 966	660 320	14 646	1 245 133	1 406 571	1 389 324	1 183 484
Net (Sales) / Purchases	-25 092	-92 595	-41 274	-51 321	-159 970	-48 367	-22 194	-65 129

**Nominal of Standards Trades

Market Profile - Jun 2022

Turnover on the JSE Interest Rate Derivatives Market

	Month Ended	Year to Date	Year to Date	%Change	2021	2020	2019	2018
	Jun 2022	2022	Date 2021	Year on Year				
Futures								
Trades	842	6 792	5 826	16.58%	11 900	14 968	12 780	12 477
Volume	286 894	6 050 340	5 895 444	2.63%	12 028 332	12 515 509	10 461 871	11 788 350
Value (R Mil)	24 386	608 077	600 272	1.30%	1 205 728	1 264 935	1 158 376	1 282 927
Open Interest	1 299 485	1 299 485	1 018 516	27.59%	1 071 034	969 112	947 574	829 599
Options								
Trades	177	511	661	-22.69%	1 134	1 774	1 550	949
Volume	59 483	286 440	323 229	-11.38%	604 424	803 665	961 911	428 713
Value (R Mil)*	105	473	620	-23.83%	993	1 574	93 866	42 643
Open Interest	129 002	129 002	120 456	7.09%	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
	Jun 2022	2022	Date 2021	Year on Year				
Futures								
Trades	67 448	259 438	228 069	13.75%	456 788	479 225	436 351	401 483
Volume (000)	421	1 686 973	1 645 249	2.54%	3 313 674	3 219 382	3 206 466	3 080 836
Value (R Mil)	187 041	698 397	539 635	29.42%	1 103 552	912 482	805 011	674 379
Open Interest	109 618	109 618	130 907	-16.26%	126 020	125 413	114 681	111 034
Options								
Trades	1 676	10 453	11 122	-6.02%	20 475	21 151	27 189	34 033
Volume (000)	22	144 344	147 846	-2.37%	246 067	276 216	304 220	351 110
Value (R Mil)	348	2 971	2 943	0.94%	4 283	2 849	4 720	4 094
Open Interest	27 185	27 185	32 524	-16.42%	26 240	48 256	43 126	71 176

Equity Market

Agency and Principal (R Million)

	Including Reported Trades			Central Order Book Trades		
	Jun 2022	May 2022	% change	Jun 2022	Jun 2021	% change
Agency Buy	209 436	220 486	-5.01%	191 692	201 681	-4.95%
Agency Sell	222 969	219 039	1.79%	196 038	192 328	1.93%
Principal Buy	283 117	301 466	-6.09%	254 167	266 466	-4.62%
Principal Sell	269 584	302 913	-11.00%	249 820	275 819	-9.43%

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 - Jun 2022

Equity Market

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

	May 2022	Ranking	May 2021	Ranking	Ranking At Year End			
					2021	2020	2019	2018
Market Capitalisation (US\$ million)	1 199 891	19	1 217 086	19	19	19	17	18
Market Turnover (US\$ million)	33 403	23	34 129	25	23	19	20	20
Monthly Liquidity %	29.96%	34	30.46%	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 Jun 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	847	-93.50%	3 880	27 182	4 409	5 097
Via Prospectus (IPOs)	-	-	-	0.00%	-	-	-	-
Share Incentive	84	2 060	2 173	-5.23%	3 585	3 253	4 585	6 461
Waiver of Pre-emptive rights	18	3 160	5 165	-38.83%	587 142	35 048	25 745	38 830
TOTAL	101.76	5 274	8 185	-35.56%	594 607	66 902	35 847	55 620

NB: The totals may vary monthly

Annualised JSE liquidity

	Month Ended Jun 2022	Year to Date 2022	Year to Date 2021	% Change Year on Year	Ranking At Year End			
					2021	2020	2019	2018
Overall JSE Liquidity %	32.26%	33.37%	34.34%	-2.82%	31.9	37.2	35.9	44.7
Central Order Book Trades Liquidity %	29.19%	30.25%	31.67%	-4.48%	28.9	34.9	34.2	42.0

Note: The monthly "local liquidity" using the value traded and Strate market capitalisation is 74.22%

Number of Companies / Securities Listed and Market Capitalisation

	Month Ended Jun 2022	Year to Date 2022	Year to Date 2021	% Change Year on Year	Ranking At Year End			
					2021	2020	2019	2018
Mainboard, Venture, Development Capital and BEE								
Companies Listed	279	279	294	-5.10%	288	300	312	326
No of New Listings	2	4	6	-33.33%	9	5	6	11
No of Delistings	1	13	12	8.33%	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	2	4	6	-33.33%	9	5	6	12
No of Delistings	1	15	15	0.00%	24	20	24	17
Foreign Listings	71	71	70	1.43%	72	69	71	74
Domestic Listings	242	242	260	-6.92%	252	270	283	298
Companies Listed	313	313	330	-5.15%	324	339	354	372
No of Securities Listed	1 181	1 181	1 054	12.05%	1 108	1 003	946	822
Market Capitalisation (Rbn at period)	20 014.6		18 756.9	6.71%		17 854.0	17 440.3	12 682.0

Note: AITX and Mainboard include companies that changed boards

FTSE/JSE Africa Index Series

	Index Code	Index Close Jun 2022	% Change Month On Month	Highest Index Close	Highest Date
Headline Indices					
All Share	J203	66 223.31	-8.14%	77 536.12	2022/03/02
Mid Cap	J201	73 012.09	-9.74%	84 924.77	2022/04/01
Small Cap	J202	64 680.78	-7.81%	71 134.49	2022/04/06
Fledgling	J204	7 906.45	-6.98%	8 955.07	2022/01/17
Capped All Share	J303	33 532.32	-7.91%	39 154.87	2022/03/02
Shareholder Weighted All Share	J403	13 059.76	-7.62%	14 949.16	2022/03/02
Tradeable Indices					
Top 40	J200	60 109.04	-8.13%	71 057.56	2022/03/02
Capped Top 40	J300	31 235.72	-7.66%	36 691.05	2022/03/02
Shareholder Weighted Top 40	J400	11 789.15	-7.53%	13 597.23	2022/03/02
Resource 10	J210	63 748.44	-17.15%	88 218.68	2022/03/02
Gold Mining	J150	-	0.00%	6 662.47	2020/07/27
Industrial 25	J211	79 404.52	1.41%	97 184.19	2022/01/04
Financial 15	J212	14 685.64	-13.55%	18 847.58	2018/03/06
Financial and Industrial 30	J213	81 092.34	-3.82%	94 569.50	2022/01/04
All Share Economic Group					
Energy	J10060	34 740.17	-10.27%	39 811.52	2022/04/29
Basic Materials	J10055	46 033.55	-16.58%	63 059.85	2022/03/02
Industrials	J10050	32 237.31	-5.35%	40 363.68	2022/02/11
Consumer Discretionary	J10040	25 410.79	-2.83%	34 369.74	2021/12/08
Consumer Staples	J10045	74 132.07	-4.38%	80 565.26	2022/02/15
Financials	J10030	37 577.49	-13.34%	45 484.20	2022/03/29
Technology	J10010	29 832.29	34.41%	49 244.49	2021/04/01
Telecommunications	J10015	6 264.67	-18.55%	8 885.92	2022/03/02
Health Care	J10020	4 322.36	-3.73%	5 917.44	2021/09/28
Specialist Indices					
Responsible Investment Index	J113	11 993.13	-7.70%	13 916.48	2022/03/02
FTSE/JSE Shariah All Share	J143	4 411.02	-13.87%	5 682.57	2022/03/02
REITS Index	JS3512	333.84	-11.64%	400.63	2022/01/06
SA Listed Property Index	J253	289.44	-11.35%	694.67	2017/12/29
Capped Property Index	J254	212.68	-11.58%	597.86	2015/10/28
SA Resources	J258	37 319.50	-16.33%	50 476.60	2022/03/02
Value Index	J330	420.24	-11.67%	500.14	2022/03/02
Growth Index	J331	806.36	-4.33%	958.27	2022/02/09
Secondary Market					
Alt-X	J232	1 299.97	-0.96%	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.

	Jun 2022	May 2022	%Change Month on Month	Jun 2021	%Change Year on Year
Trades					
Futures					
Corn Contract	2 918	1 696	72.05%	2 683	8.76%
Soya Future	6 709	6 265	7.09%	2 967	126.12%
Yellow Maize Future	20 230	9 786	106.72%	14 163	42.84%
Gold	43	37	16.22%	24	79.17%
Sunflower Seeds Future	3 665	2 808	30.52%	3 038	20.64%
White Maize Future	23 797	12 157	95.75%	17 702	34.43%
Platinum	19	8	137.50%	19	0.00%
Crude Oil	10	4	150.00%	6	66.67%
Total Futures	57 391	32 761	75.18%	40 602	41.35%
Options					
Corn Contract	32	4	700.00%	47	-31.91%
Soya Future	96	62	54.84%	55	74.55%
Yellow Maize Future	308	246	25.20%	482	-36.10%
Gold	-	-	-	-	-
Sunflower Seeds Future	27	33	-18.18%	38	-28.95%
White Maize Future	1 018	818	24.45%	1 098	-7.29%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	1 481	1 163	27.34%	1 720	-13.90%
Volume					
Futures					
Corn Contract	27 188	18 449	47.37%	45 586	-40.36%
Soya Future	83 369	77 478	7.60%	45 733	82.30%
Yellow Maize Future	110 318	56 983	93.60%	102 446	7.68%
Gold	971	147	560.54%	376	158.24%
Sunflower Seeds Future	30 290	19 609	54.47%	21 867	38.52%
White Maize Future	102 635	56 061	83.08%	101 314	1.30%
Platinum	158	10	1480.00%	433	-63.51%
Crude Oil	77	26	196.15%	120	-35.83%
Total Futures	355 006	228 763	55.19%	317 875	11.68%
Options					
Corn Contract	57	10	470.00%	102	-44.12%
Soya Future	2 272	888	155.86%	1 899	19.64%
Yellow Maize Future	5 401	5 417	-0.30%	11 070	-51.21%
Gold	-	-	-	-	-
Sunflower Seeds Future	1 071	352	204.26%	2 258	-52.57%
White Maize Future	10 566	7 367	43.42%	7 989	32.26%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	19 367	14 034	38.00%	23 318	-16.94%
Value(ZAR000)					
Futures					
Corn Contract	12 212 605	8 885 718	37.44%	15 131 819	-19.29%
Soya Future	37 729 004	35 758 613	5.51%	16 477 038	128.98%
Yellow Maize Future	49 924 159	26 853 680	85.91%	34 076 450	46.51%
Gold	279 294	43 919	535.93%	97 629	186.08%
Sunflower Seeds Future	16 239 630	10 550 396	53.92%	9 165 797	77.18%
White Maize Future	45 744 511	25 844 604	77.00%	32 193 129	42.09%
Platinum	23 938	1 530	1464.93%	68 706	-65.16%
Crude Oil	13 480	4 440	203.57%	11 512	17.09%
Total Futures	162 166 621	107 942 900	50.23%	107 222 079	51.24%
Options					
Corn Contract	826	272	203.49%	1 456	-43.24%
Soya Future	28 848	11 211	157.33%	24 241	19.00%
Yellow Maize Future	97 097	283 555	-65.76%	120 939	-19.71%
Gold	-	-	-	-	-
Sunflower Seeds Future	17 704	6 628	167.12%	25 162	-29.64%
White Maize Future	178 628	119 416	49.58%	86 455	106.61%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	323 103	421 082	-23.27%	258 254	25.11%
Open Interest					
Futures					
Corn Contract	9 341	11 187	-16.50%	25 450	-63.30%
Soya Future	21 104	21 743	-2.94%	18 312	15.25%
Yellow Maize Future	26 561	25 814	2.89%	37 279	-28.75%
Gold	212	221	-4.07%	196	8.16%
Sunflower Seeds Future	7 518	6 540	14.95%	4 921	52.77%
White Maize Future	26 384	24 252	8.79%	30 397	-13.20%
Platinum	93	73	27.40%	88	5.68%
Crude Oil	29	30	-3.33%	30	-3.33%
Options					
Corn Contract	46	100	-54.00%	916	-94.98%
Soya Future	1 089	1 255	-13.23%	2 873	-62.10%
Yellow Maize Future	9 192	15 486	-40.64%	15 601	-41.08%
Gold	-	-	-	-	-
Sunflower Seeds Future	817	999	-18.22%	1 101	-25.79%
White Maize Future	12 397	23 840	-48.00%	11 526	7.56%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-