

Market Profile - Jul 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
	Jul 2022	2022	2021	Year on Year				
Trades	6 059 468	48 166 498	47 298 428	1.84%	81 587 931	92 970 422	76 554 772	70 356 164
Volume (Mil)	6 114	47 850	73 223	-34.65%	122 069	117 776	82 472	91 717
Value (R Mil)	445 044	3 546 608	3 257 724	8.87%	5 866 721	5 791 056	5 137 534	5 537 665
<b>Reported Trades</b>								
Trades	1 825	11 899	10 194	16.73%	18 154	16 383	13 577	21 951
Volume (Mil)	617	4 917	7 114	-30.88%	11 396	9 320	7 535	8 350
Value (R Mil)	45 567	335 825	253 966	32.23%	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
	Jul 2022	2022	2021	Year on Year				
Purchases	73 446	573 969	577 542	-3 574	976 144	941 529	899 391	1 074 516
Sales	-96 460	-616 957	-645 945	28 988	-1 129 243	-1 067 119	-1 013 558	-1 127 559
<b>Net (Sales) / Purchases</b>	<b>-23 014</b>	<b>-42 988</b>	<b>-68 402</b>	<b>25 414</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	Year to Date	Year to Date	% Change	2021	2020	2019	2018
	Jul 2022	2022	2021	Year on Year				
<b>Standard Trades</b>								
Trades	32 496	198 910	196 621	1.16%	326 302	335 248	291 499	302 385
Nominal (R Mil)	936 306	5 929 117	6 180 561	-4.07%	9 774 042	10 949 642	9 916 268	9 185 860
Consideration (R Mil)	857 996	5 704 954	6 072 352	-6.05%	9 621 385	10 566 924	9 975 147	9 451 509
<b>Repo Trades</b>								
Trades	11 598	82 347	86 715	-5.04%	146 637	143 567	177 104	161 055
Nominal (Mil)	2 133 520	15 754 062	13 409 548	17.48%	24 786 516	21 499 151	25 798 546	20 951 365
Consideration (R Mil)	1 969 610	14 827 531	12 958 612	14.42%	24 122 266	20 832 617	25 522 755	20 334 924
<b>Other Trades*</b>								
Trades	839	5 936	4 921	20.63%	8 564	10 968	9 100	8 603
Nominal (Mil)	98 333	694 523	418 476	65.96%	742 690	967 584	717 436	658 610
Consideration (R Mil)	29 660	286 982	124 688	130.16%	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
	Jul 2022	2022	2021	Year on Year				
Purchases**	103 930	686 910	718 706	-31 797	1 085 163	1 358 203	1 367 130	1 118 355
Sales**	119 494	794 529	766 639	27 891	1 245 133	1 406 571	1 389 324	1 183 484
<b>Net (Sales) / Purchases</b>	<b>-15 564</b>	<b>-107 620</b>	<b>-47 933</b>	<b>-59 687</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	Year to Date	Year to Date	%Change	2021	2020	2019	2018
	Jul 2022	2022	2021	Year on Year				
<b>Futures</b>								
Trades	2 355	9 147	7 473	22.40%	11 900	14 968	12 780	12 477
Volume	2 703 715	8 754 055	8 109 206	7.95%	12 028 332	12 515 509	10 461 871	11 788 350
Value (R Mil)	253 208	861 284	828 886	3.91%	1 205 728	1 264 935	1 158 376	1 282 927
Open Interest	1 802 567	1 802 567	1 343 616	34.16%	1 071 034	969 112	947 574	829 599
<b>Options</b>								
Trades	138	649	683	-4.98%	1 134	1 774	1 550	949
Volume	55 047	341 487	340 079	0.41%	604 424	803 665	961 911	428 713
Value (R Mil)*	99	572	647	-11.60%	993	1 574	93 866	42 643
Open Interest	166 693	166 693	132 506	25.80%	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
	Jul 2022	2022	2021	Year on Year				
<b>Futures</b>								
Trades	37 380	296 818	268 013	10.75%	456 788	479 225	436 351	401 483
Volume (000)	260	1 946 828	1 936 730	0.52%	3 313 674	3 219 382	3 206 466	3 080 836
Value (R Mil)	110 430	808 827	636 332	27.11%	1 103 552	912 482	805 011	674 379
Open Interest	113 956	113 956	139 962	-18.58%	126 020	125 413	114 681	111 034
<b>Options</b>								
Trades	1 384	11 837	12 783	-7.40%	20 475	21 151	27 189	34 033
Volume (000)	21	165 502	166 535	-0.62%	246 067	276 216	304 220	351 110
Value (R Mil)	402	3 374	3 426	-1.52%	4 283	2 849	4 720	4 094
Open Interest	39 932	39 932	41 077	-2.79%	26 240	48 256	43 126	71 176

Equity Market

Agency and Principal (R Million)

	Including Reported Trades			Central Order Book Trades		
	Jul 2022	Jun 2022	% change	Jul 2022	Jul 2021	% change
Agency Buy	194 839	209 436	-6.97%	173 893	191 692	-9.28%
Agency Sell	195 587	222 969	-12.28%	176 552	196 038	-9.94%
Principal Buy	250 205	283 117	-11.62%	225 584	254 167	-11.25%
Principal Sell	249 457	269 584	-7.47%	222 925	249 820	-10.77%

## 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 - Jul 2022

## Equity Market

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

	Jun 2022	Ranking	Jun 2021	Ranking	Ranking At Year End			
					2021	2020	2019	2018
Market Capitalisation (US\$ million)	1 106 675	19	1 149 365	16	19	19	17	18
Market Turnover (US\$ million)	30 270	23	33 056	22	23	19	20	20
Monthly Liquidity %	29.71%	32	0.3	34	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 Jul 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	195	2 255	2 223	1.44%	3 585	3 253	4 585	6 461
Waiver of Pre-emptive rights	257	3 417	7 816	-56.29%	587 142	35 048	25 745	38 830
<b>TOTAL</b>	<b>452</b>	<b>5 727</b>	<b>10 885</b>	<b>-47.39%</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 Jul 2022	Year to Date 2022	Year to Date 2021	% Change Year on Year	Ranking At Year End			
					2021	2020	2019	2018
Overall JSE Liquidity %	28.58%	32.07	33.52	-4.33%	31.9	37.2	35.9	44.7
Central Order Book Trades Liquidity %	25.63%	29.04	30.73	-5.50%	28.9	34.9	34.2	42.0

Note: The monthly "local liquidity" using the value traded and Strate market capitalisation is 64.91%

Number of Companies / Securities Listed and Market Capitalisation

	Month Ended Jul 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	277	277	294	-5.78%	288	300	312	326
No of New Listings	-	4	7	-42.86%	9	5	6	11
No of Delistings	2	15	13	15.38%	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	3	-100.00%	4	2	4	8
<b>Overall JSE</b>								
No of New Listings	-	4	7	-42.86%	9	5	6	12
No of Delistings	2	17	16	6.25%	24	20	24	17
Foreign Listings	69	69	71	-2.82%	72	69	71	74
Domestic Listings	242	242	259	-6.56%	252	270	283	298
<b>Companies Listed</b>	<b>311</b>	<b>311</b>	<b>330</b>	<b>-5.76%</b>	<b>324</b>	<b>339</b>	<b>354</b>	<b>372</b>
<b>No of Securities Listed</b>	<b>1 221</b>	<b>1 221</b>	<b>1 067</b>	<b>14.43%</b>	<b>1 108</b>	<b>1 003</b>	<b>946</b>	<b>822</b>
<b>Market Capitalisation (Rbn at period)</b>	<b>19 864.1</b>		<b>18 934.2</b>	<b>4.91%</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 - Jul 2022

### FTSE/JSE Africa Index Series

	Index Code	Index Close Jul 2022	% Change Month On Month	Highest Index Close	Highest Date
<b>Headline Indices</b>					
All Share	J203	68 934.01	4.09%	77 536.12	2022/03/02
Mid Cap	J201	75 946.63	4.02%	84 924.77	2022/04/01
Small Cap	J202	68 233.88	5.49%	71 134.49	2022/04/06
Fledgling	J204	8 011.81	1.33%	8 955.07	2022/01/17
Capped All Share	J303	34 816.55	3.83%	39 154.87	2022/03/02
Shareholder Weighted All Share	J403	13 411.05	2.69%	14 949.16	2022/03/02
<b>Tradeable Indices</b>					
Top 40	J200	62 473.81	3.93%	71 057.56	2022/03/02
Capped Top 40	J300	32 283.76	3.36%	36 691.05	2022/03/02
Shareholder Weighted Top 40	J400	12 049.16	2.21%	13 597.23	2022/03/02
Resource 10	J210	64 262.13	0.81%	88 218.68	2022/03/02
Gold Mining	J150	-	0.00%	6 662.47	2020/07/27
Industrial 25	J211	84 014.41	5.81%	97 184.19	2022/01/04
Financial 15	J212	15 259.24	3.91%	18 847.58	2018/03/06
Financial and Industrial 30	J213	85 318.31	5.21%	94 569.50	2022/01/04
<b>All Share Economic Group</b>					
Energy	J10060	38 803.06	11.70%	39 811.52	2022/04/29
Basic Materials	J10055	46 401.49	0.80%	63 059.85	2022/03/02
Industrials	J10050	33 928.03	5.24%	40 363.68	2022/02/11
Consumer Discretionary	J10040	28 332.49	11.50%	34 369.74	2021/12/08
Consumer Staples	J10045	75 051.69	1.24%	80 565.26	2022/02/15
Financials	J10030	38 935.38	3.61%	45 484.20	2022/03/29
Technology	J10010	30 009.12	0.59%	49 244.49	2021/04/01
Telecommunications	J10015	6 608.89	5.49%	8 885.92	2022/03/02
Health Care	J10020	4 604.80	6.53%	5 917.44	2021/09/28
<b>Specialist Indices</b>					
Responsible Investment Index	J113	12 283.84	2.42%	13 916.48	2022/03/02
FTSE/JSE Shariah All Share	J143	4 536.86	2.85%	5 682.57	2022/03/02
REITS Index	JS3512	366.89	9.90%	400.63	2022/01/06
SA Listed Property Index	J253	314.47	8.65%	694.67	2017/12/29
Capped Property Index	J254	231.61	8.90%	597.86	2015/10/28
SA Resources	J258	37 789.09	1.26%	50 476.60	2022/03/02
Value Index	J330	433.61	3.18%	500.14	2022/03/02
Growth Index	J331	846.71	5.00%	958.27	2022/02/09
<b>Secondary Market</b>					
Alt-X	J232	1 290.10	-0.76%	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 - Jul 2022

Commodity Derivatives Market

	Jul 2022	Jun 2022	%Change Month on Month	Jul 2021	%Change Year on Year
<b>Trades</b>					
<b>Futures</b>					
Corn Contract	1 599	2 918	-45.20%	2 590	-38.26%
Soya Future	3 282	6 709	-51.08%	3 077	6.66%
Yellow Maize Future	11 509	20 230	-43.11%	11 784	-2.33%
Gold	34	43	-20.93%	17	100.00%
Sunflower Seeds Future	2 740	3 665	-25.24%	3 077	-10.95%
White Maize Future	13 051	23 797	-45.16%	14 944	-12.67%
Platinum	3	19	-84.21%	6	-50.00%
Crude Oil	6	10	-40.00%	1	500.00%
<b>Total Futures</b>	<b>32 224</b>	<b>57 391</b>	<b>-43.85%</b>	<b>35 496</b>	<b>-9.22%</b>
<b>Options</b>					
Corn Contract	37	32	15.63%	116	-68.10%
Soya Future	31	96	-67.71%	60	-48.33%
Yellow Maize Future	476	308	54.55%	577	-17.50%
Gold	-	-	-	-	-
Sunflower Seeds Future	10	27	-62.96%	98	-89.80%
White Maize Future	728	1 018	-28.49%	741	-1.75%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
<b>Total Options</b>	<b>1 282</b>	<b>1 481</b>	<b>-13.44%</b>	<b>1 592</b>	<b>-19.47%</b>
<b>Volume</b>					
<b>Futures</b>					
Corn Contract	15 263	27 188	-43.86%	35 229	-56.67%
Soya Future	32 838	83 369	-60.61%	27 613	18.92%
Yellow Maize Future	84 266	110 318	-23.62%	85 037	-0.91%
Gold	95	971	-90.22%	173	-45.09%
Sunflower Seeds Future	17 520	30 290	-42.16%	19 909	-12.00%
White Maize Future	80 412	102 635	-21.65%	90 129	-10.78%
Platinum	22	158	-86.08%	26	-15.38%
Crude Oil	78	77	1.30%	30	160.00%
<b>Total Futures</b>	<b>230 494</b>	<b>355 006</b>	<b>-35.07%</b>	<b>258 146</b>	<b>-10.71%</b>
<b>Options</b>					
Corn Contract	87	57	52.63%	577	-84.92%
Soya Future	390	2 272	-82.83%	368	5.98%
Yellow Maize Future	10 899	5 401	101.80%	8 360	30.37%
Gold	-	-	-	-	-
Sunflower Seeds Future	29	1 071	-97.29%	437	-93.36%
White Maize Future	8 528	10 566	-19.29%	8 512	0.19%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
<b>Total Options</b>	<b>19 933</b>	<b>19 367</b>	<b>2.92%</b>	<b>18 254</b>	<b>9.20%</b>
<b>Value(ZAR000)</b>					
<b>Futures</b>					
Corn Contract	6 177 306	12 212 605	-49.42%	11 353 520	-45.59%
Soya Future	13 882 053	37 729 004	-63.21%	10 448 813	32.86%
Yellow Maize Future	36 238 939	49 924 159	-27.41%	29 054 830	24.73%
Gold	28 159	279 294	-89.92%	46 926	-39.99%
Sunflower Seeds Future	9 149 285	16 239 630	-43.66%	8 827 311	3.65%
White Maize Future	34 961 896	45 744 511	-23.57%	29 589 964	18.15%
Platinum	3 226	23 938	-86.52%	4 145	-22.18%
Crude Oil	12 496	13 480	-7.30%	3 161	295.36%
<b>Total Futures</b>	<b>100 453 361</b>	<b>162 166 621</b>	<b>-38.06%</b>	<b>89 328 670</b>	<b>12.45%</b>
<b>Options</b>					
Corn Contract	938	826	13.52%	5 902	-84.11%
Soya Future	4 576	28 848	-84.14%	6 131	-25.37%
Yellow Maize Future	189 537	97 097	95.20%	167 953	12.85%
Gold	-	-	-	-	-
Sunflower Seeds Future	839	17 704	-95.26%	3 913	-78.56%
White Maize Future	169 885	178 628	-4.89%	295 689	-42.55%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
<b>Total Options</b>	<b>365 775</b>	<b>323 103</b>	<b>13.21%</b>	<b>479 588</b>	<b>-23.73%</b>

**Open Interest****Futures**

Corn Contract	9 898	9 341	5.96%	24 772	-60.04%
Soya Future	20 960	21 104	-0.68%	16 518	26.89%
Yellow Maize Future	31 446	26 561	18.39%	42 959	-26.80%
Gold	243	212	14.62%	347	-29.97%
Sunflower Seeds Future	6 904	7 518	-8.17%	5 774	19.57%
White Maize Future	27 635	26 384	4.74%	34 660	-20.27%
Platinum	107	93	15.05%	88	21.59%
Crude Oil	3	29	-89.66%	5	-40.00%

**Options**

Corn Contract	92	46	100.00%	1 218	-92.45%
Soya Future	1 311	1 089	20.39%	3 079	-57.42%
Yellow Maize Future	16 899	9 192	83.84%	19 509	-13.38%
Gold	-	-	-	-	-
Sunflower Seeds Future	832	817	1.84%	1 501	-44.57%
White Maize Future	17 533	12 397	41.43%	15 040	16.58%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-