

Market Profile - Aug 2022

Market Highlights

Turnover on the JSE Equities Market

Central Order Book and Reported Trades	Month Ended Aug 2022	Year to Date 2022	Year to Date 2021	% Change Year on Year	2021	2020	2019	2018
Trades	6 080 615	54 247 113	55 465 777	-2.20%	81 587 931	92 970 422	76 554 772	70 356 164
Volume (Mil)	6 505	54 354	86 785	-37.37%	122 069	117 776	82 472	91 717
Value (R Mil)	432 033	3 978 641	3 993 518	-0.37%	5 866 721	5 791 056	5 137 534	5 537 665
<b>Reported Trades</b>								
Trades	1 727	13 626	11 741	16.05%	18 154	16 383	13 577	21 951
Volume (Mil)	655	5 572	7 944	-29.86%	11 396	9 320	7 535	8 350
Value (R Mil)	43 190	379 015	358 795	5.64%	520 447	336 907	237 942	328 909

Foreign Trading on the JSE Equities Market (R Million)

	Month Ended Aug 2022	Year to Date 2022	Year to Date 2021	Difference Year on Year	2021	2020	2019	2018
Purchases	57 408	631 695	721 777	-90 082	976 144	941 529	899 391	1 074 516
Sales	-65 430	-682 636	-806 790	124 154	-1 129 243	-1 067 119	-1 013 558	-1 127 559
<b>Net (Sales) / Purchases</b>	<b>-8 022</b>	<b>-50 941</b>	<b>-85 013</b>	<b>34 071</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 Aug 2022	Year to Date 2022	Year to Date 2021	% Change Year on Year	2021	2020	2019	2018
<b>Standard Trades</b>								
Trades	31 099	230 066	221 481	3.88%	326 302	335 248	291 499	302 385
Nominal (R Mil)	957 111	6 890 728	6 825 268	0.96%	9 774 042	10 949 642	9 916 268	9 185 860
Consideration (R Mil)	890 047	6 597 996	6 710 899	-1.68%	9 621 385	10 566 924	9 975 147	9 451 509
<b>Repo Trades</b>								
Trades	12 710	95 055	99 544	-4.51%	146 637	143 567	177 104	161 055
Nominal (Mil)	2 247 001	18 000 451	15 698 782	14.66%	24 786 516	21 499 151	25 798 546	20 951 365
Consideration (R Mil)	2 114 598	16 941 627	15 150 271	11.82%	24 122 266	20 832 617	25 522 755	20 334 924
<b>Other Trades*</b>								
Trades	949	6 885	5 485	25.52%	8 564	10 968	9 100	8 603
Nominal (Mil)	129 759	824 282	463 510	77.83%	742 690	967 584	717 436	658 610
Consideration (R Mil)	36 278	323 259	144 268	124.07%	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 Aug 2022	Year to Date 2022	Year to Date 2021	Difference Year on Year	2021	2020	2019	2018
Purchases**	100 765	788 652	775 258	13 394	1 085 163	1 358 203	1 367 130	1 118 355
Sales**	103 399	898 272	837 051	61 222	1 245 133	1 406 571	1 389 324	1 183 484
<b>Net (Sales) / Purchases</b>	<b>-2 634</b>	<b>-109 621</b>	<b>-61 793</b>	<b>-47 828</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 Aug 2022	Year to Date 2022	Year to Date 2021	%Change Year on Year	2021	2020	2019	2018
<b>Futures</b>								
Trades	1 551	10 698	8 033	33.18%	11 900	14 968	12 780	12 477
Volume	1 319 287	10 073 342	8 607 331	17.03%	12 028 332	12 515 509	10 461 871	11 788 350
Value (R Mil)	113 997	975 282	877 749	11.11%	1 205 728	1 264 935	1 158 376	1 282 927
Open Interest	1 335 071	1 335 071	978 451	36.45%	1 071 034	969 112	947 574	829 599
<b>Options</b>								
Trades	172	821	793	3.53%	1 134	1 774	1 550	949
Volume	121 321	462 808	380 030	21.78%	604 424	803 665	961 911	428 713
Value (R Mil)*	235	806	714	12.89%	993	1 574	93 866	42 643
Open Interest	162 002	162 002	121 764	33.05%	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 Aug 2022	Year to Date 2022	Year to Date 2021	%Change Year on Year	2021	2020	2019	2018
<b>Futures</b>								
Trades	47 243	344 061	302 908	13.59%	456 788	479 225	436 351	401 483
Volume (000)	298	2 245 207	2 198 436	2.13%	3 313 674	3 219 382	3 206 466	3 080 836
Value (R Mil)	128 940	937 767	724 976	29.35%	1 103 552	912 482	805 011	674 379
Open Interest	118 604	118 604	143 862	-17.56%	126 020	125 413	114 681	111 034
<b>Options</b>								
Trades	1 196	13 033	14 236	-8.45%	20 475	21 151	27 189	34 033
Volume (000)	19	184 435	184 155	0.15%	246 067	276 216	304 220	351 110
Value (R Mil)	280	3 654	3 650	0.09%	4 283	2 849	4 720	4 094
Open Interest	37 654	37 654	42 786	-11.99%	26 240	48 256	43 126	71 176

Equity Market

Agency and Principal (R Million)

	Including Reported Trades			Central Order Book Trades		
	Aug 2022	Jul 2022	% change	Aug 2022	Aug 2021	% change
Agency Buy	199 234	194 839	2.26%	171 541	173 893	-1.35%
Agency Sell	197 757	195 587	1.11%	171 032	176 552	-3.13%
Principal Buy	232 799	250 205	-6.96%	217 303	225 584	-3.67%
Principal Sell	234 275	249 457	-6.09%	217 812	222 925	-2.29%

## 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 - Aug 2022

## Equity Market

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

	Jul 2022	Ranking	Jul 2021	Ranking	Ranking At Year End			
					2021	2020	2019	2018
Market Capitalisation (US\$ million)	1 082 004	18	1 149 365	16	19	19	17	18
Market Turnover (US\$ million)	26 280	22	33 056	22	23	19	20	20
Monthly Liquidity %	26.16%	28	30.0%	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 Aug 2022	Year to Date 2022	Year to Date 2021	% Change Year on Year	Ranking At Year End			
					2021	2020	2019	2018
Acquisition of Assets	-	523	2 958	-82.32%	3 679	4 742	1 107	5 231
Rights Issue	102	157	847	-81.52%	3 880	27 182	4 409	5 097
Via Prospectus (IPOs)	-	-	-	100.00%	-	-	-	-
Share Incentive	29	2 284	2 245	1.73%	3 585	3 253	4 585	6 461
Waiver of Pre-emptive rights	732	4 149	7 889	-47.41%	14 278	35 048	25 745	38 830
<b>TOTAL</b>	<b>862</b>	<b>7 112</b>	<b>13 939</b>	<b>-48.98%</b>	<b>25 422</b>	<b>70 225</b>	<b>35 847</b>	<b>55 620</b>

NB: The totals may vary monthly

Annualised JSE liquidity

	Month Ended Aug 2022	Year to Date 2022	Year to Date 2021	% Change Year on Year	Ranking At Year End			
					2021	2020	2019	2018
Overall JSE Liquidity %	27.02%	31.90%	35.47%	-10.06%	31.9	37.2	35.9	44.7
Central Order Book Trades Liquidity %	24.31%	28.87%	32.11%	-10.09%	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 Aug 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	274	274	291	-5.84%	288	300	312	326
No of New Listings	-	4	7	-42.86%	9	5	6	11
No of Delistings	3	18	16	12.50%	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	3	20	19	5.26%	24	20	24	17
Foreign Listings	67	67	71	-5.63%	72	69	71	74
Domestic Listings	241	241	256	-5.86%	252	270	283	298
<b>Companies Listed</b>	<b>308</b>	<b>308</b>	<b>327</b>	<b>-5.81%</b>	<b>324</b>	<b>339</b>	<b>354</b>	<b>372</b>
<b>No of Securities Listed</b>	<b>1 236</b>	<b>1 236</b>	<b>1 044</b>	<b>18.39%</b>	<b>1 108</b>	<b>1 003</b>	<b>946</b>	<b>822</b>
<b>Market Capitalisation (Rbn at period)</b>	<b>19 383.3</b>		<b>19 193.0</b>	<b>0.99%</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 - Aug 2022

### FTSE/JSE Africa Index Series

	Index Code	Index Close Aug 2022	% Change Month On Month	Highest Index Close	Highest Date
<b>Headline Indices</b>					
All Share	J203	67 257.14	-2.43%	77 536.12	2022/03/02
Mid Cap	J201	75 244.42	-0.92%	84 924.77	2022/04/01
Small Cap	J202	68 794.28	0.82%	71 134.49	2022/04/06
Fledgling	J204	8 203.59	2.39%	8 955.07	2022/01/17
Capped All Share	J303	34 012.68	-2.31%	39 154.87	2022/03/02
Shareholder Weighted All Share	J403	13 172.07	-1.78%	14 949.16	2022/03/02
<b>Tradeable Indices</b>					
Top 40	J200	60 735.70	-2.78%	71 057.56	2022/03/02
Capped Top 40	J300	31 456.76	-2.56%	36 691.05	2022/03/02
Shareholder Weighted Top 40	J400	11 803.66	-2.04%	13 597.23	2022/03/02
Resource 10	J210	60 313.66	-6.14%	88 218.68	2022/03/02
Industrial 25	J211	83 458.04	-0.66%	97 184.19	2022/01/04
Financial 15	J212	14 866.91	-2.57%	18 847.58	2018/03/06
Financial and Industrial 30	J213	84 036.34	-1.50%	94 569.50	2022/01/04
<b>All Share Economic Group</b>					
Energy	J10060	44 183.78	13.87%	46 960.75	2022/08/29
Basic Materials	J10055	43 318.07	-6.65%	63 059.85	2022/03/02
Industrials	J10050	32 761.07	-3.44%	40 363.68	2022/02/11
Consumer Discretionary	J10040	28 070.97	-0.92%	34 369.74	2021/12/08
Consumer Staples	J10045	78 626.22	4.76%	80 565.26	2022/02/15
Financials	J10030	38 094.65	-2.16%	45 484.20	2022/03/29
Technology	J10010	30 458.04	1.50%	49 244.49	2021/04/01
Telecommunications	J10015	6 012.93	-9.02%	8 885.92	2022/03/02
Health Care	J10020	4 648.64	0.95%	5 917.44	2021/09/28
<b>Specialist Indices</b>					
Responsible Investment Index	J113	12 025.07	-2.11%	13 916.48	2022/03/02
FTSE/JSE Shariah All Share	J143	4 330.71	-4.54%	5 682.57	2022/03/02
REITS Index	JS3512	5 831.12	1489.33%	400.63	2022/01/06
SA Listed Property Index	J253	297.37	-5.44%	694.67	2017/12/29
Capped Property Index	J254	217.50	-6.09%	597.86	2015/10/28
SA Resources	J258	35 638.77	-5.69%	50 476.60	2022/03/02
Value Index	J330	421.83	-2.72%	500.14	2022/03/02
Growth Index	J331	828.48	-2.15%	958.27	2022/02/09
<b>Secondary Market</b>					
Alt-X	J232	1 241.60	-3.76%	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 - Aug 2022

Commodity Derivatives Market

	Aug 2022	Jul 2022	%Change Month on Month	Aug 2021	%Change Year on Year
<b>Trades</b>					
<b>Futures</b>					
Corn Contract	1 709	1 599	6.88%	1 320	29.47%
Soya Future	4 533	3 282	38.12%	3 239	39.95%
Yellow Maize Future	14 815	11 509	28.73%	9 743	52.06%
Gold	31	34	-8.82%	22	40.91%
Sunflower Seeds Future	4 153	2 740	51.57%	3 224	28.82%
White Maize Future	16 734	13 051	28.22%	12 657	32.21%
Platinum	9	3	200.00%	59	-84.75%
Crude Oil	-	6	-100.00%	3	-100.00%
<b>Total Futures</b>	<b>41 984</b>	<b>32 224</b>	<b>30.29%</b>	<b>30 267</b>	<b>38.71%</b>
<b>Options</b>					
Corn Contract	22	37	-40.54%	47	-53.19%
Soya Future	65	31	109.68%	73	-10.96%
Yellow Maize Future	319	476	-32.98%	507	-37.08%
Gold	-	-	-	-	-
Sunflower Seeds Future	8	10	-20.00%	13	-38.46%
White Maize Future	695	728	-4.53%	723	-3.87%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
<b>Total Options</b>	<b>1 109</b>	<b>1 282</b>	<b>-13.49%</b>	<b>1 363</b>	<b>-18.64%</b>
<b>Volume</b>					
<b>Futures</b>					
Corn Contract	17 102	15 263	12.05%	18 694	-8.52%
Soya Future	40 570	32 838	23.55%	35 156	15.40%
Yellow Maize Future	83 878	84 266	-0.46%	65 142	28.76%
Gold	232	95	144.21%	514	-54.86%
Sunflower Seeds Future	25 433	17 520	45.17%	19 959	27.43%
White Maize Future	90 047	80 412	11.98%	75 536	19.21%
Platinum	125	22	468.18%	218	-42.66%
Crude Oil	-	78	-100.00%	10	-100.00%
<b>Total Futures</b>	<b>257 387</b>	<b>230 494</b>	<b>11.67%</b>	<b>215 229</b>	<b>19.59%</b>
<b>Options</b>					
Corn Contract	73	87	-16.09%	307	-76.22%
Soya Future	361	390	-7.44%	489	-26.18%
Yellow Maize Future	6 676	10 899	-38.75%	6 484	2.96%
Gold	-	-	-	-	-
Sunflower Seeds Future	309	29	965.52%	570	-45.79%
White Maize Future	9 690	8 528	13.63%	8 423	15.04%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
<b>Total Options</b>	<b>17 109</b>	<b>19 933</b>	<b>-14.17%</b>	<b>16 273</b>	<b>5.14%</b>
<b>Value(ZAR000)</b>					
<b>Futures</b>					
Corn Contract	7 209 424	6 177 306	16.71%	6 150 077	17.22%
Soya Future	18 215 005	13 882 053	31.21%	13 539 634	34.53%
Yellow Maize Future	36 820 900	36 238 939	1.61%	22 404 980	64.34%
Gold	69 518	26 159	146.88%	141 551	-50.89%
Sunflower Seeds Future	13 953 571	9 149 285	52.51%	9 589 126	45.51%
White Maize Future	39 571 131	34 961 896	13.18%	24 874 675	59.08%
Platinum	18 697	3 226	479.60%	32 595	-42.64%
Crude Oil	-	12 496	-100.00%	981	-100.00%
<b>Total Futures</b>	<b>115 858 247</b>	<b>100 453 361</b>	<b>15.34%</b>	<b>76 733 619</b>	<b>50.99%</b>
<b>Options</b>					
Corn Contract	2 287	938	143.72%	5 538	-58.71%
Soya Future	5 715	4 576	24.90%	6 774	-15.64%
Yellow Maize Future	102 562	189 537	-45.89%	87 334	17.44%
Gold	-	-	-	-	-
Sunflower Seeds Future	3 771	839	349.39%	2 179	73.01%
White Maize Future	144 913	169 885	-14.70%	115 829	25.11%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
<b>Total Options</b>	<b>259 247</b>	<b>365 775</b>	<b>-29.12%</b>	<b>217 655</b>	<b>19.11%</b>
<b>Open Interest</b>					

**Futures**

Corn Contract	13 919	9 898	40.62%	25 477	-45.37%
Soya Future	16 478	20 960	-21.38%	15 021	9.70%
Yellow Maize Future	34 115	31 446	8.49%	42 878	-20.44%
Gold	218	243	-10.29%	380	-42.63%
Sunflower Seeds Future	6 418	6 904	-7.04%	4 747	35.20%
White Maize Future	33 131	27 635	19.89%	37 177	-10.88%
Platinum	89	107	-16.82%	91	-2.20%
Crude Oil	3	3	0.00%	5	-40.00%

**Options**

Corn Contract	113	92	22.83%	1 041	-89.15%
Soya Future	1 340	1 311	2.21%	2 964	-54.79%
Yellow Maize Future	13 214	16 899	-21.81%	18 062	-26.84%
Gold	-	-	-	-	-
Sunflower Seeds Future	886	832	6.49%	1 891	-53.15%
White Maize Future	18 644	17 533	6.34%	17 148	8.72%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-