

Market Profile - Nov 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
	Nov 2022	2022	2021	Year on Year				
Trades	7 131 107	75 429 952	76 097 555	-0.88%	81 587 931	92 970 422	76 554 772	70 356 164
Volume (Mil)	6 873	76 038	115 426	-34.12%	122 069	117 776	82 472	91 717
Value (R Mil)	494 582	5 494 292	5 459 955	0.63%	5 866 721	5 791 056	5 137 534	5 537 665
Reported Trades								
Trades	1 703	18 886	16 817	12.30%	18 154	16 383	13 577	21 951
Volume (Mil)	784	7 809	10 919	-28.48%	11 396	9 320	7 535	8 350
Value (R Mil)	45 264	532 094	493 618	7.79%	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
	Nov 2022	2022	2021	Year on Year				
Purchases	70 193	852 013	928 489	-76 476	976 144	941 529	899 391	1 074 516
Sales	-69 341	-921 986	-1 055 099	133 113	-1 129 243	-1 067 119	-1 013 558	-1 127 559
Net (Sales) / Purchases	852	-69 974	-126 610	56 637	-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
	Nov 2022	2022	2021	Year on Year				
Standard Trades								
Trades	30 856	310 770	305 728	1.65%	326 302	335 248	291 499	302 385
Nominal (R Mil)	987 060	9 391 227	9 293 755	1.05%	9 774 042	10 949 642	9 916 268	9 185 860
Consideration (R Mil)	930 875	8 954 243	9 150 701	-2.15%	9 621 385	10 566 924	9 975 147	9 451 509
Repo Trades								
Trades	12 974	130 189	138 779	-6.19%	146 637	143 567	177 104	161 055
Nominal (Mil)	2 319 983	24 131 298	23 050 860	4.69%	24 786 516	21 499 151	25 798 546	20 951 365
Consideration (R Mil)	2 157 143	22 593 645	22 357 778	1.05%	24 122 266	20 832 617	25 522 755	20 334 924
Other Trades*								
Trades	930	9 351	7 893	18.47%	8 564	10 968	9 100	8 603
Nominal (Mil)	106 716	1 096 687	687 873	59.43%	742 690	967 584	717 436	658 610
Consideration (R Mil)	21 548	381 811	235 655	62.02%	250 345	343 928	223 466	206 820

*Other Trades include F0V, 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
	Nov 2022	2022	2021	Year on Year				
Purchases**	119 576	1 077 332	1 033 091	44 241	1 085 163	1 358 203	1 367 130	1 118 355
Sales**	120 693	1 222 130	1 192 144	29 985	1 245 133	1 406 571	1 389 324	1 183 484
Net (Sales) / Purchases	-1 117	-144 797	-159 053	14 256	-159 970	-48 367	-22 194	-65 129

**Nominal of Standards Trades

Market Profile - Nov 2022

Turnover on the JSE Interest Rate Derivatives Market

	Month Ended	Year to Date	Year to Date	%Change	2021	2020	2019	2018
	Nov 2022	2022	2021	Year on Year				
Futures								
Trades	769	13 952	11 599	20.29%	11 900	14 968	12 780	12 477
Volume	868 449	13 571 281	11 904 551	14.00%	12 028 332	12 515 509	10 461 871	11 788 350
Value (R Mil)	76 756	1 302 503	1 194 052	9.08%	1 205 728	1 264 935	1 158 376	1 282 927
Open Interest	1 434 945	1 434 945	1 038 517	38.17%	1 071 034	969 112	947 574	829 599
Options								
Trades	127	1 055	1 132	-6.80%	1 134	1 774	1 550	949
Volume	86 324	610 400	602 324	1.34%	604 424	803 665	961 911	428 713
Value (R Mil)*	167	1 088	991	9.84%	993	1 574	93 866	42 643
Open Interest	135 364	135 364	124 484	8.74%	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
	Nov 2022	2022	2021	Year on Year				
Futures								
Trades	76 116	503 502	429 226	17.30%	456 788	479 225	436 351	401 483
Volume (000)	430	3 133 427	3 095 245	1.23%	3 313 674	3 219 382	3 206 466	3 080 836
Value (R Mil)	206 152	1 362 973	1 026 681	32.76%	1 103 552	912 482	805 011	674 379
Open Interest	115 134	115 134	147 227	-21.80%	126 020	125 413	114 681	111 034
Options								
Trades	2 157	18 798	19 440	-3.30%	20 475	21 151	27 189	34 033
Volume (000)	28	259 085	234 476	10.50%	246 067	276 216	304 220	351 110
Value (R Mil)	472	4 995	4 155	20.24%	4 283	2 849	4 720	4 094
Open Interest	42 198	42 198	20 725	103.61%	26 240	48 256	43 126	71 176

Equity Market

Agency and Principal (R Million)

	Including Reported Trades			Central Order Book Trades		
	Nov 2022	Oct 2022	% change	Nov 2022	Nov 2021	% change
Agency Buy	215 754	204 072	5.72%	187 504	180 526	3.87%
Agency Sell	219 089	191 530	14.39%	194 053	169 470	14.51%
Principal Buy	278 828	240 304	16.03%	261 814	222 833	17.49%
Principal Sell	275 493	252 846	8.96%	255 265	233 889	9.14%

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		

Equity Market

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

	Oct 2022	Ranking	Oct 2021	Ranking	Ranking At Year End			
					2021	2020	2019	2018
Market Capitalisation (US\$ million)	976 123	19	1 123 587	18	19	19	17	18
Market Turnover (US\$ million)	24 543	21	28 132	22	23	19	20	20
Monthly Liquidity %	27.39%	28	27.11%	31	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 Nov 2022	Year to Date 2022	Year to Date 2021	% Change Year on Year	2021	2020	2019	2018
Acquisition of Assets	-	523	2 958	-82.33%	3 679	4 742	1 107	5 231
Rights Issue	472	629	880	-28.61%	3 880	27 182	4 409	5 097
Via Prospectus (IPOs)	-	-	-	0.00%	-	-	-	-
Share Incentive	111	4 052	2 904	39.53%	3 585	3 253	4 585	6 461
Waiver of Pre-emptive rights	1 184	7 006	13 593	-48.46%	14 278	35 048	25 745	38 830
TOTAL	1 767	12 209	20 336	-39.96%	25 422	70 225	35 847	55 620

NB: The totals may vary monthly

Annualised JSE liquidity

	Month Ended Nov 2022	Year to Date 2022	Year to Date 2021	% Change Year on Year	2021	2020	2019	2018
Overall JSE Liquidity %	27.77%	28.60%	33.97%	-15.81%	31.9	37.2	35.9	44.7
Central Order Book Trades Liquidity %	25.23%	25.83%	30.73%	-15.95%	28.9	34.9	34.2	42.0

Note: The monthly "local liquidity" using the value traded and Strate market capitalisation is 65.51%

Number of Companies / Securities Listed and Market Capitalisation

	Month Ended Nov 2022	Year to Date 2022	Year to Date 2021	% Change Year on Year	2021	2020	2019	2018
Mainboard, Venture, Development Capital and BEE								
Companies Listed	271	271	289	-6.23%	288	300	312	326
No of New Listings	-	4	7	-42.86%	9	5	6	11
No of Delistings	2	21	18	16.67%	20	17	20	9
AltX								
Companies Listed	33	33	36	-8.33%	36	39	42	46
No of New Listings	-	-	-	-	-	-	-	1
No of Delistings	1	3	3	-66.67%	4	2	4	8
Overall JSE								
No of New Listings	-	4	7	-42.86%	9	5	6	12
No of Delistings	3	24	21	14.29%	24	20	24	17
Foreign Listings	67	67	71	-5.63%	72	69	71	74
Domestic Listings	237	237	254	-6.69%	252	270	283	298
Companies Listed	304	304	325	-6.46%	324	339	354	372
No of Securities Listed	1 226	1 226	1 072	14.37%	1 108	1 003	946	822
Market Capitalisation (Rbn at period)	21 514.1		19 678.9	9.33%		17 854.0	17 440.3	12 682.0

Note: AltX and Mainboard include companies that changed boards



FTSE/JSE Africa Index Series

	Index Code	Index Close Nov 2022	% Change Month On Month	Highest Index Close	Highest Date
Headline Indices					
All Share	J203	74 828.00	12.23%	77 536.12	2022/03/02
Mid Cap	J201	79 626.56	2.69%	84 924.77	2022/04/01
Small Cap	J202	70 082.38	1.85%	71 233.98	2022/11/11
Fledgling	J204	8 364.68	3.35%	8 955.07	2022/01/17
Capped All Share	J303	37 796.05	12.05%	39 154.87	2022/03/02
Shareholder Weighted All Share	J403	14 385.07	9.83%	14 949.16	2022/03/02
Tradeable Indices					
Top 40	J200	68 564.29	14.22%	71 057.56	2022/03/02
Capped Top 40	J300	35 425.29	13.64%	36 691.05	2022/03/02
Shareholder Weighted Top 40	J400	13 066.10	11.83%	13 597.23	2022/03/02
Resource 10	J210	73 434.27	17.32%	88 218.68	2022/03/02
Gold Mining	J150	-	0.00%	6 662.47	2020/07/27
Industrial 25	J211	90 489.26	15.07%	97 184.19	2022/01/04
Financial 15	J212	16 396.20	5.47%	18 847.58	2018/03/06
Financial and Industrial 30	J213	91 942.46	12.83%	94 569.50	2022/01/04
All Share Economic Group					
Energy	J10060	42 053.98	3.79%	48 548.27	2022/09/16
Basic Materials	J10055	52 639.02	16.64%	63 059.85	2022/03/02
Industrials	J10050	34 682.17	2.51%	40 363.68	2022/02/11
Consumer Discretionary	J10040	31 443.71	17.29%	34 369.74	2021/12/08
Consumer Staples	J10045	80 858.26	1.48%	81 397.63	2022/11/28
Financials	J10030	41 726.67	4.79%	45 484.20	2022/03/29
Technology	J10010	32 616.74	37.88%	49 244.49	2021/04/01
Telecommunications	J10015	6 476.92	5.27%	8 885.92	2022/03/02
Health Care	J10020	4 485.03	-6.26%	5 917.44	2021/09/28
Specialist Indices					
Responsible Investment Index	J113	13 288.87	10.97%	13 916.48	2022/03/02
FTSE/JSE Shariah All Share	J143	4 954.21	11.60%	5 682.57	2022/03/02
REITS Index	JS3512	356.48	3.75%	400.63	2022/01/06
SA Listed Property Index	J253	315.93	5.20%	694.67	2017/12/29
Capped Property Index	J254	228.80	4.67%	597.86	2015/10/28
SA Resources	J258	42 784.97	16.00%	50 476.60	2022/03/02
Value Index	J330	463.93	6.10%	500.14	2022/03/02
Growth Index	J331	930.39	18.31%	958.27	2022/02/09
Secondary Market					
Alt-X	J232	1 100.29	-1.14%	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](#)

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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:



	Nov 2022	Oct 2022	%Change Month on Month	Nov 2021	%Change Year on Year
Trades					
Futures					
Corn Contract	4 520	2 287	97.64%	3 654	23.70%
Soya Future	6 638	4 974	33.45%	3 625	83.12%
Yellow Maize Future	22 970	11 311	103.08%	18 220	26.07%
Gold	36	16	125.00%	24	50.00%
Sunflower Seeds Future	4 857	3 992	21.67%	3 796	27.95%
White Maize Future	27 787	14 468	92.06%	22 276	24.74%
Platinum	18	9	100.00%	12	50.00%
Crude Oil	5	1	400.00%	1	400.00%
Total Futures	66 831	37 058	80.34%	51 608	29.50%
Options					
Corn Contract	29	29	0.00%	55	-47.27%
Soya Future	95	90	5.56%	124	-23.39%
Yellow Maize Future	675	493	36.92%	430	56.98%
Gold	-	-	-	-	-
Sunflower Seeds Future	12	47	-74.47%	151	-92.05%
White Maize Future	1 176	1 207	-2.57%	846	39.01%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	1 987	1 866	6.48%	1 606	23.72%
Volume					
Futures					
Corn Contract	26 225	16 500	58.94%	48 603	-46.04%
Soya Future	55 733	32 475	71.62%	35 730	55.98%
Yellow Maize Future	110 603	53 369	107.24%	129 234	-14.42%
Gold	312	150	108.00%	512	-39.06%
Sunflower Seeds Future	22 684	15 169	49.54%	12 520	81.18%
White Maize Future	125 802	77 235	62.88%	119 758	5.05%
Platinum	28	112	-75.00%	215	-86.98%
Crude Oil	45	18	150.00%	5	800.00%
Total Futures	341 432	195 028	75.07%	346 577	-1.48%
Options					
Corn Contract	49	178	-72.47%	137	-64.23%
Soya Future	2 168	805	169.32%	448	383.93%
Yellow Maize Future	12 469	10 645	17.13%	4 372	185.20%
Gold	-	-	-	-	-
Sunflower Seeds Future	244	548	-55.47%	1 453	-83.21%
White Maize Future	12 335	14 257	-13.48%	6 280	96.42%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	27 265	26 433	3.15%	12 690	114.85%
Value(ZAR000)					
Futures					
Corn Contract	12 072 049	8 139 617	48.31%	17 013 229	-29.04%
Soya Future	28 828 071	16 310 357	76.75%	13 213 360	118.17%
Yellow Maize Future	55 556 004	26 851 886	106.90%	46 631 719	19.14%
Gold	94 982	46 262	105.31%	141 823	-33.03%
Sunflower Seeds Future	12 986 128	8 416 767	54.29%	6 608 359	96.51%
White Maize Future	66 153 956	39 904 556	65.78%	40 445 090	63.56%
Platinum	4 870	18 853	-74.17%	34 570	-85.91%
Crude Oil	6 539	2 616	149.91%	606	979.04%
Total Futures	175 702 601	99 690 915	76.25%	124 088 755	41.59%
Options					
Corn Contract	616	2 366	-73.97%	1 176	-47.63%
Soya Future	27 669	7 972	247.07%	4 180	561.94%
Yellow Maize Future	216 901	217 095	-0.09%	52 289	314.81%
Gold	-	-	-	-	-
Sunflower Seeds Future	953	31 329	-96.96%	11 402	-91.64%
White Maize Future	221 427	291 450	-24.03%	58 650	277.54%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	467 565	550 213	-15.02%	127 697	266.15%
Open Interest					
Futures					
Corn Contract	8 727	13 359	-34.67%	21 762	-59.90%
Soya Future	14 663	17 689	-17.11%	11 423	28.36%
Yellow Maize Future	31 294	34 826	-10.14%	47 334	-33.89%
Gold	245	224	9.38%	403	-39.21%
Sunflower Seeds Future	4 209	5 761	-26.94%	4 540	-7.29%
White Maize Future	33 338	36 953	-9.78%	34 393	-3.07%
Platinum	40	48	-16.67%	131	-69.47%
Crude Oil	-	21	-100.00%	3	-100.00%
Options					
Corn Contract	55	193	-71.50%	43	27.91%
Soya Future	2 515	1 704	47.59%	491	412.22%
Yellow Maize Future	19 359	20 432	-5.25%	8 822	119.44%
Gold	-	-	-	-	-
Sunflower Seeds Future	146	791	-81.54%	1 168	-87.50%
White Maize Future	19 954	26 368	-24.32%	9 661	106.54%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-