

Market Profile - May 2022

Market Highlights

Turnover on the JSE Equities Market

Central Order Book and Reported Trades	Month Ended May 2022	Year to Date 2022	Year to Date 2021	% Change Year on Year	2021	2020	2019	2018
Trades	7 769 212	35 521 430	33 548 767	5.88%	81 587 931	92 970 422	76 554 772	70 356 164
Volume (Mil)	7 343	35 111	54 441	-35.51%	122 069	117 776	82 472	91 717
Value (R Mil)	521 952	2 609 011	2 327 498	12.10%	5 866 721	5 791 056	5 137 534	5 537 665
Reported Trades								
Trades	1 753	8 290	7 054	17.52%	18 154	16 383	13 577	21 951
Volume (Mil)	988	3 724	5 086	-26.77%	11 396	9 320	7 535	8 350
Value (R Mil)	53 805	243 563	175 488	38.79%	520 447	336 907	237 942	328 909

Foreign Trading on the JSE Equities Market (R Million)

	Month Ended May 2022	Year to Date 2022	Year to Date 2021	Difference Year on Year	2021	2020	2019	2018
Purchases	88 500	436 868	445 898	-9 030	976 144	941 529	899 391	1 074 516
Sales	-103 049	-436 784	-462 236	25 452	-1 129 243	-1 067 119	-1 013 558	-1 127 559
Net (Sales) / Purchases	-14 549	84	-16 338	16 422	-153 099	-125 590	-114 167	-53 042

Turnover on the Interest Rate Market

	Month Ended May 2022	Year to Date 2022	Year to Date 2021	% Change Year on Year	2021	2020	2019	2018
Standard Trades								
Trades	26 191	133 613	141 461	-5.55%	326 302	335 248	291 499	302 385
Nominal (R Mil)	873 381	4 170 351	4 526 977	-7.88%	9 774 042	10 949 642	9 916 268	9 185 860
Consideration (R Mil)	849 085	4 079 755	4 437 238	-8.06%	9 621 385	10 566 924	9 975 147	9 451 509
Repo Trades								
Trades	13 116	58 141	60 184	-3.39%	146 637	143 567	177 104	161 055
Nominal (Mil)	2 539 290	11 369 463	9 236 166	23.10%	24 786 516	21 499 151	25 798 546	20 951 365
Consideration (R Mil)	2 374 201	10 761 353	8 921 441	20.62%	24 122 266	20 832 617	25 522 755	20 334 924
Other Trades*								
Trades	1 034	4 140	3 593	15.22%	8 564	10 968	9 100	8 603
Nominal (Mil)	131 498	488 682	311 675	56.79%	742 690	967 584	717 436	658 610
Consideration (R Mil)	33 397	223 830	97 925	128.57%	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 May 2022	Year to Date 2022	Year to Date 2021	Difference Year on Year	2021	2020	2019	2018
Purchases**	102 322	503 861	531 444	-27 583	1 085 163	1 358 203	1 367 130	1 118 355
Sales**	113 918	570 702	561 336	9 367	1 245 133	1 406 571	1 389 324	1 183 484
Net (Sales) / Purchases	-11 596	-66 841	-29 892	-36 949	-159 970	-48 367	-22 194	-65 129

**Nominal of Standards Trades

Market Profile - May 2022

Turnover on the JSE Interest Rate Derivatives Market

	Month Ended May 2022	Year to Date 2022	Year to Date 2021	%Change Year on Year	2021	2020	2019	2018
Futures								
Trades	622	5 950	5 470	8.78%	11 900	14 968	12 780	12 477
Volume	684 191	5 763 446	5 844 419	-1.39%	12 028 332	12 515 509	10 461 871	11 788 350
Value (R Mil)	62 559	583 690	594 144	-1.76%	1 205 728	1 264 935	1 158 376	1 282 927
Open Interest	1 197 381	1 197 381	1 021 720	17.19%	1 071 034	969 112	947 574	829 599
Options								
Trades	54	334	585	-42.91%	1 134	1 774	1 550	949
Volume	21 560	226 957	285 653	-20.55%	604 424	803 665	961 911	428 713
Value (R Mil)*	22	367	537	-31.58%	993	1 574	93 866	42 643
Open Interest	103 702	103 702	108 556	-4.47%	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 May 2022	Year to Date 2022	Year to Date 2021	%Change Year on Year	2021	2020	2019	2018
Futures								
Trades	38 409	191 990	183 473	4.64%	456 788	479 225	436 351	401 483
Volume (000)	268	1 266 309	1 291 527	-1.95%	3 313 674	3 219 382	3 206 466	3 080 836
Value (R Mil)	123 705	511 356	422 848	20.93%	1 103 552	912 482	805 011	674 379
Open Interest	111 818	111 818	129 912	-13.93%	126 020	125 413	114 681	111 034
Options								
Trades	1 359	8 777	9 374	-6.37%	20 475	21 151	27 189	34 033
Volume (000)	17	122 716	124 012	-1.05%	246 067	276 216	304 220	351 110
Value (R Mil)	501	2 624	2 681	-2.14%	4 283	2 849	4 720	4 094
Open Interest	44 637	44 637	58 749	-24.02%	26 240	48 256	43 126	71 176

Equity Market

Agency and Principal (R Million)

	Including Reported Trades			Central Order Book Trades		
	May 2022	Apr 2022	% change	May 2022	May 2021	% change
Agency Buy	220 486	189 756	16.19%	201 681	174 449	15.61%
Agency Sell	219 039	203 847	7.45%	192 328	171 801	11.95%
Principal Buy	301 466	265 938	13.36%	266 466	228 187	16.78%
Principal Sell	302 913	251 846	20.28%	275 819	230 835	19.49%

All Time High Figures

	Daily High	Date	Weekly High	Week Ended	Monthly High	Month
Trades	667 996	2015/12/11	1 959 547	2015/12/11	7 331 360	09/2016
Volume (R 000)	1 391 491	2017/10/04	2 514	2015/12/11	9 748 834	10/2008
Value (R m)	74 815	2017/12/21	165 827	2016/09/18	612 552	09/2016
Market Capitalisation (R Trn)	16 176.59	2017/10/31				



Market Profile - May 2022

Equity Market

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

	Apr 2022	Ranking	Apr 2021	Ranking	Ranking At Year End			
					2021	2020	2019	2018
Market Capitalisation (US\$ million)	1 195 594	18	1 154 969	18	19	19	17	18
Market Turnover (US\$ million)	28 814	22	25 073	25	23	19	20	20
Monthly Liquidity %	25.55%	35	23.76%	38	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 May 2022	Year to Date 2022	Year to Date 2021	% Change Year on Year	2021	2020	2019	2018
Acquisition of Assets	-	-	-	0.00%	-	1 419	1 107	5 231
Rights Issue	-	55	747	-92.63%	3 880	27 182	4 409	5 097
Via Prospectus (IPOs)	-	-	-	0.00%	-	-	-	-
Share Incentive	46	1 976	2 029	-2.62%	3 585	3 253	4 585	6 461
Waiver of Pre-emptive rights	15	3 142	3 953	-20.53%	587 142	35 048	25 745	38 830
TOTAL	62	5 173	6 729	-23.13%	594 607	66 902	35 847	55 620

NB: The totals may vary monthly

Annualised JSE liquidity

	Month Ended May 2022	Year to Date 2022	Year to Date 2021	% Change Year on Year	2021	2020	2019	2018
Overall JSE Liquidity %	32.76%	32.57%	33.65%	-3.21%	31.9	37.2	35.9	44.7
Central Order Book Trades Liquidity %	29.35%	29.54%	30.95%	-4.56%	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 May 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	278	278	294	-5.44%	288	300	312	326
No of New Listings	-	2	5	-60.00%	9	5	6	11
No of Delistings	3	12	11	9.09%	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	5	-60.00%	9	5	6	12
No of Delistings	3	14	14	0.00%	24	20	24	17
Foreign Listings	70	70	70	0.00%	72	69	71	74
Domestic Listings	242	242	260	-6.92%	252	270	283	298
Companies Listed	312	312	330	-5.45%	324	339	354	372
No of Securities Listed	1 189	1 189	1 010	17.72%	1 108	1 003	946	822
Market Capitalisation (Rbn at period)	20 841.7		19 014.1	9.61%		17 854.0	17 854.0	12 682.0

Note: AITX and Mainboard include companies that changed boards

FTSE/JSE Africa Index Series

	Index Code	Index Close May 2022	% Change Month On Month	Highest Index Close	Highest Date
Headline Indices					
All Share	J203	72 094.87	-0.47%	77 536.12	2022/03/02
Mid Cap	J201	80 893.66	-1.34%	84 924.77	2022/04/01
Small Cap	J202	70 158.42	-1.18%	71 134.49	2022/04/06
Fledgling	J204	8 500.12	-1.54%	8 955.07	2022/01/17
Capped All Share	J303	36 414.49	-0.46%	39 154.87	2022/03/02
Shareholder Weighted All Share	J403	14 137.36	0.43%	14 949.16	2022/03/02
Tradeable Indices					
Top 40	J200	65 431.16	-0.07%	71 057.56	2022/03/02
Capped Top 40	J300	33 826.02	0.03%	36 691.05	2022/03/02
Shareholder Weighted Top 40	J400	12 748.65	1.15%	13 597.23	2022/03/02
Resource 10	J210	76 947.98	-0.32%	88 218.68	2022/03/02
Gold Mining	J150	-	0.00%	6 662.47	2020/07/27
Industrial 25	J211	78 302.28	-2.36%	97 184.19	2022/01/04
Financial 15	J212	16 987.58	4.16%	18 847.58	2018/03/06
Financial and Industrial 30	J213	84 308.82	0.10%	94 569.50	2022/01/04
All Share Economic Group					
Energy	J10060	38 715.70	-2.75%	39 811.52	2022/04/29
Basic Materials	J10055	55 181.50	-0.54%	63 059.85	2022/03/02
Industrials	J10050	34 060.23	-0.60%	40 363.68	2022/02/11
Consumer Discretionary	J10040	26 152.04	-6.67%	34 369.74	2021/12/08
Consumer Staples	J10045	77 531.45	-1.24%	80 565.26	2022/02/15
Financials	J10030	43 361.11	3.35%	45 484.20	2022/03/29
Technology	J10010	22 195.16	5.50%	49 244.49	2021/04/01
Telecommunications	J10015	7 691.31	-0.30%	8 885.92	2022/03/02
Health Care	J10020	4 489.63	-4.60%	5 917.44	2021/09/28
Specialist Indices					
Responsible Investment Index	J113	12 994.10	0.65%	13 916.48	2022/03/02
FTSE/JSE Shariah All Share	J143	5 121.44	-1.00%	5 682.57	2022/03/02
REITS Index	JS3512	377.82	-0.50%	400.63	2022/01/06
SA Listed Property Index	J253	326.50	-0.32%	694.67	2017/12/29
Capped Property Index	J254	240.53	-0.62%	597.86	2015/10/28
SA Resources	J258	44 602.26	-0.63%	50 476.60	2022/03/02
Value Index	J330	475.74	2.09%	500.14	2022/03/02
Growth Index	J331	842.89	-3.14%	958.27	2022/02/09
Secondary Market					
Alt-X	J232	1 312.56	-6.55%	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:

	May 2022	Apr 2022	%Change Month on Month	May 2021	%Change Year on Year
Trades					
Futures					
Corn Contract	1 696	1 102	53.90%	2 509	-32.40%
Soya Future	6 265	4 171	50.20%	4 016	56.00%
Yellow Maize Future	9 786	7 860	24.50%	11 173	-12.41%
Gold	37	24	54.17%	30	23.33%
Sunflower Seeds Future	2 808	2 898	-3.11%	2 665	5.37%
White Maize Future	12 157	10 147	19.81%	12 282	-1.02%
Platinum	8	13	-38.46%	14	-42.86%
Crude Oil	4	3	33.33%	3	33.33%
Total Futures	32 761	26 218	24.96%	32 692	0.21%
Options					
Corn Contract	4	2	100.00%	177	-97.74%
Soya Future	62	155	-60.00%	58	6.90%
Yellow Maize Future	246	407	-39.56%	982	-74.95%
Gold	-	-	-	-	-
Sunflower Seeds Future	33	26	26.92%	5	560.00%
White Maize Future	818	841	-2.73%	1 865	-56.14%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	1 163	1 431	-18.73%	3 087	-62.33%
Volume					
Futures					
Corn Contract	18 449	16 042	15.00%	42 005	-56.08%
Soya Future	77 478	43 574	77.81%	51 007	51.90%
Yellow Maize Future	56 983	47 602	19.71%	88 169	-35.37%
Gold	147	44	234.09%	135	8.89%
Sunflower Seeds Future	19 609	15 866	23.59%	21 310	-7.98%
White Maize Future	56 061	46 325	21.02%	77 848	-27.99%
Platinum	10	18	-44.44%	75	-86.67%
Crude Oil	26	9	188.89%	60	-56.67%
Total Futures	228 763	169 480	34.98%	280 609	-18.48%
Options					
Corn Contract	10	90	-88.89%	667	-98.50%
Soya Future	888	958	-7.31%	2 908	-69.46%
Yellow Maize Future	5 417	4 675	15.87%	20 357	-73.39%
Gold	-	-	-	-	-
Sunflower Seeds Future	352	147	139.46%	302	16.56%
White Maize Future	7 367	10 045	-26.66%	17 887	-58.81%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	14 034	15 915	-11.82%	42 121	-66.68%
Value(ZAR000)					
Futures					
Corn Contract	8 885 718	7 209 594	23.25%	14 653 986	-39.36%
Soya Future	35 758 613	20 057 107	78.28%	19 094 733	87.27%
Yellow Maize Future	26 853 680	20 748 480	29.42%	30 961 314	-13.27%
Gold	43 919	12 970	238.62%	36 072	21.75%
Sunflower Seeds Future	10 550 396	8 496 940	24.17%	9 558 675	10.38%
White Maize Future	25 844 604	19 622 799	31.71%	26 026 578	-0.70%
Platinum	1 530	2 646	-42.18%	12 604	-87.86%
Crude Oil	4 440	1 371	223.89%	5 465	-18.75%
Total Futures	107 942 900	76 151 906	41.75%	100 349 427	7.57%
Options					
Corn Contract	272	528	-48.46%	10 520	-97.41%
Soya Future	11 211	8 088	38.62%	35 288	-68.23%
Yellow Maize Future	283 555	67 904	317.58%	587 902	-51.77%
Gold	-	-	-	-	-
Sunflower Seeds Future	6 628	2 842	133.20%	2 274	191.42%
White Maize Future	119 416	152 518	-21.70%	694 264	-82.80%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	421 082	231 881	81.59%	1 330 247	-68.35%
Open Interest					
Futures					
Corn Contract	11 187	12 362	-9.50%	21 981	-49.11%
Soya Future	21 743	10 649	104.18%	20 259	7.33%
Yellow Maize Future	25 814	26 471	-2.48%	34 760	-25.74%
Gold	221	173	27.75%	265	-16.60%
Sunflower Seeds Future	6 540	4 914	33.09%	6 003	8.95%
White Maize Future	24 252	24 568	-1.29%	29 304	-17.24%
Platinum	73	73	0.00%	120	-39.17%
Crude Oil	30	16	87.50%	20	50.00%
Options					
Corn Contract	100	90	11.11%	1 339	-92.53%
Soya Future	1 255	1 035	21.26%	3 827	-67.21%
Yellow Maize Future	15 486	15 435	0.33%	23 819	-34.98%
Gold	-	-	-	-	-
Sunflower Seeds Future	999	903	10.63%	2 313	-56.81%
White Maize Future	23 840	20 886	14.14%	26 651	-10.55%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-