

Market Profile - Oct 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
	Oct 2022	2022	2021	Year on Year				
Trades	6 734 404	68 298 845	69 457 224	-1.67%	81 587 931	92 970 422	76 554 772	70 356 164
Volume (Mil)	6 879	69 165	106 927	-35.32%	122 069	117 776	82 472	91 717
Value (R Mil)	444 376	4 999 710	5 008 614	-0.18%	5 866 721	5 791 056	5 137 534	5 537 665
Reported Trades								
Trades	1 426	17 183	15 093	13.85%	18 154	16 383	13 577	21 951
Volume (Mil)	688	7 025	10 111	-30.52%	11 396	9 320	7 535	8 350
Value (R Mil)	41 017	486 830	451 950	7.72%	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
	Oct 2022	2022	2021	Year on Year				
Purchases	69 052	780 257	865 428	-85 171	976 144	941 529	899 391	1 074 516
Sales	-71 107	-852 191	-973 978	121 787	-1 129 243	-1 067 119	-1 013 558	-1 127 559
Net (Sales) / Purchases	-2 055	-71 934	-108 550	36 616	-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
	Oct 2022	2022	2021	Year on Year				
Standard Trades								
Trades	22 594	279 834	275 262	1.66%	326 302	335 248	291 499	302 385
Nominal (R Mil)	751 915	8 404 845	8 281 085	1.49%	9 774 042	10 949 642	9 916 268	9 185 860
Consideration (R Mil)	701 549	8 024 132	8 151 239	-1.56%	9 621 385	10 566 924	9 975 147	9 451 509
Repo Trades								
Trades	11 122	117 178	124 905	-6.19%	146 637	143 567	177 104	161 055
Nominal (Mil)	1 927 213	21 808 444	20 473 033	6.52%	24 786 516	21 499 151	25 798 546	20 951 365
Consideration (R Mil)	1 783 116	20 433 131	19 800 109	3.20%	24 122 266	20 832 617	25 522 755	20 334 924
Other Trades*								
Trades	649	8 418	7 090	18.73%	8 564	10 968	9 100	8 603
Nominal (Mil)	69 260	989 830	622 922	58.90%	742 690	967 584	717 436	658 610
Consideration (R Mil)	13 449	360 261	211 831	70.07%	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	Year to Date	Year to Date	Difference	2021	2020	2019	2018
	Oct 2022	2022	2021	Year on Year				
Purchases**	93 498	957 750	921 186	36 564	1 085 163	1 358 203	1 367 130	1 118 355
Sales**	108 657	1 102 381	1 039 939	62 442	1 245 133	1 406 571	1 389 324	1 183 484
Net (Sales) / Purchases	-15 160	-144 631	-118 753	-25 878	-159 970	-48 367	-22 194	-65 129

**Nominal of Standards Trades

Market Profile - Oct 2022
Turnover on the JSE Interest Rate Derivatives Market

	Month Ended	Year to Date	Year to Date	% Change	2021	2020	2019	2018
	Oct 2022	2022	2021	Year on Year				
Futures								
Trades	1 945	13 183	10 520	25.31%	11 900	14 968	12 780	12 477
Volume	2 461 055	12 702 832	11 119 369	14.24%	12 028 332	12 515 509	10 461 871	11 788 350
Value (R Mil)	233 720	1 225 747	1 121 950	9.25%	1 205 728	1 264 935	1 158 376	1 282 927
Open Interest	1 770 005	1 770 005	1 497 897	18.17%	1 071 034	969 112	947 574	829 599
Options								
Trades	33	928	987	-5.98%	1 134	1 774	1 550	949
Volume	24 522	524 076	513 563	2.05%	604 424	803 665	961 911	428 713
Value (R Mil)*	52	922	875	5.35%	993	1 574	93 866	42 643
Open Interest	173 494	173 494	182 356	-4.86%	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
	Oct 2022	2022	2021	Year on Year				
Futures								
Trades	43 050	427 386	371 051	15.18%	456 788	479 225	436 351	401 483
Volume (000)	236	2 703 266	2 657 876	1.71%	3 313 674	3 219 382	3 206 466	3 080 836
Value (R Mil)	116 697	1 156 820	875 729	32.10%	1 103 552	912 482	805 011	674 379
Open Interest	129 872	129 872	139 114	-6.64%	126 020	125 413	114 681	111 034
Options								
Trades	2 086	16 641	17 796	-6.49%	20 475	21 151	27 189	34 033
Volume (000)	27	230 800	221 684	4.11%	246 067	276 216	304 220	351 110
Value (R Mil)	555	4 523	4 026	12.34%	4 283	2 849	4 720	4 094
Open Interest	53 617	53 617	50 149	6.92%	26 240	48 256	43 126	71 176

Equity Market
Agency and Principal (R Million)

	Including Reported Trades			Central Order Book Trades		
	Oct 2022	Sep 2022	% change	Oct 2022	Oct 2021	% change
Agency Buy	204 072	252 573	-19.20%	180 526	224 784	-19.69%
Agency Sell	191 530	260 507	-26.48%	169 470	223 723	-24.25%
Principal Buy	240 304	324 121	-25.86%	222 833	285 111	-21.84%
Principal Sell	252 846	316 187	-20.03%	233 889	286 172	-18.27%

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 - Oct 2022

Equity Market

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

	Sep 2022	Ranking	Sep 2021	Ranking	Ranking At Year End			
					2021	2020	2019	2018
Market Capitalisation (US\$ million)	951 334	18	1 069 083	19	19	19	17	18
Market Turnover (US\$ million)	31 781	20	38 900	25	23	19	20	20
Monthly Liquidity %	35.44%	27	39.85%	28	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 Oct 2022	Year to Date 2022	Year to Date 2021	% Change Year on Year	2021	2020	2019	2018
Rights Issue	-	157	847	-81.51%	3 880	27 182	4 409	5 097
Via Prospectus (IPOs)	-	-	-	0.00%	-	-	-	-
Share Incentive	1 577	3 941	2 732	44.28%	3 585	3 253	4 585	6 461
Waiver of Pre-emptive rights	323	5 822	8 789	-33.76%	14 278	35 048	25 745	38 830
TOTAL	1 899	10 443	15 326	-31.86%	25 422	70 225	35 847	55 620

NB: The totals may vary monthly

Annualised JSE liquidity

	Month Ended Oct 2022	Year to Date 2022	Year to Date 2021	% Change Year on Year	2021	2020	2019	2018
Central Order Book Trades Liquidity %	26.88%	29.13%	31.55%	-7.67%	28.9	34.9	34.2	42.0

Note: The monthly "local liquidity" using the value traded and Strate market capitalisation is 67.32%

Number of Companies / Securities Listed and Market Capitalisation

	Month Ended Oct 2022	Year to Date 2022	Year to Date 2021	% Change Year on Year	2021	2020	2019	2018
Companies Listed	273	273	290	-5.86%	288	300	312	326
No of New Listings	-	4	7	-42.86%	9	5	6	11
No of Delistings	-	19	17	11.76%	20	17	20	9
AltX								
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	-	4	7	-42.86%	9	5	6	12
No of Delistings	-	21	20	5.00%	24	20	24	17
Foreign Listings	67	67	71	-5.63%	72	69	71	74
Domestic Listings	240	240	255	-5.88%	252	270	283	298
Companies Listed	307	307	326	-5.83%	324	339	354	372
No of Securities Listed	1 217	1 217	1 090	11.65%	1 108	1 003	946	822
Market Capitalisation (Rbn at period)	19 215.0		19 470.0	-1.31%		17 854.0	17 440.3	12 682.0

Note: AltX and Mainboard include companies that changed boards

Market Profile - Oct 2022

FTSE/JSE Africa Index Series

	Index Code	Index Close Oct 2022	% Change Month On Month	Highest Index Close	Highest Date
Headline Indices					
All Share	J203	66 671.65	4.62%	77 536.12	2022/03/02
Mid Cap	J201	77 543.13	7.80%	84 924.77	2022/04/01
Small Cap	J202	68 810.76	3.06%	71 134.49	2022/04/06
Fledgling	J204	8 093.48	1.14%	8 955.07	2022/01/17
Capped All Share	J303	33 730.13	4.61%	39 154.87	2022/03/02
Shareholder Weighted All Share	J403	13 098.01	4.69%	14 949.16	2022/03/02
Tradeable Indices					
Top 40	J200	60 030.53	4.60%	71 057.56	2022/03/02
Capped Top 40	J300	31 174.50	4.77%	36 691.05	2022/03/02
Shareholder Weighted Top 40	J400	11 683.62	4.53%	13 597.23	2022/03/02
Resource 10	J210	62 594.58	3.93%	88 218.68	2022/03/02
Gold Mining	J150	-	0.00%	6 662.47	2020/07/27
Industrial 25	J211	78 640.32	1.60%	97 184.19	2022/01/04
Financial 15	J212	15 546.20	12.69%	18 847.58	2018/03/06
Financial and Industrial 30	J213	81 487.11	4.85%	94 569.50	2022/01/04
All Share Economic Group					
Energy	J10060	40 517.52	-6.14%	48 548.27	2022/09/16
Basic Materials	J10055	45 129.79	4.29%	63 059.85	2022/03/02
Industrials	J10050	33 831.69	9.54%	40 363.68	2022/02/11
Consumer Discretionary	J10040	26 807.69	4.53%	34 369.74	2021/12/08
Consumer Staples	J10045	79 679.34	8.29%	80 565.26	2022/02/15
Financials	J10030	39 819.40	12.24%	45 484.20	2022/03/29
Technology	J10010	23 655.68	-15.79%	49 244.49	2021/04/01
Telecommunications	J10015	6 152.71	5.30%	8 885.92	2022/03/02
Health Care	J10020	4 784.63	11.05%	5 917.44	2021/09/28
Specialist Indices					
Responsible Investment Index	J113	11 975.40	4.69%	13 916.48	2022/03/02
FTSE/JSE Shariah All Share	J143	4 439.40	4.51%	5 682.57	2022/03/02
REITS Index	JS3512	343.61	8.02%	400.63	2022/01/06
SA Listed Property Index	J253	300.30	9.43%	694.67	2017/12/29
Capped Property Index	J254	218.60	9.18%	597.86	2015/10/28
SA Resources	J258	36 882.42	3.72%	50 476.60	2022/03/02
Value Index	J330	437.27	7.50%	500.14	2022/03/02
Growth Index	J331	786.43	1.92%	958.27	2022/02/09
Secondary Market					
Alt-X	J232	1 112.98	0.32%	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 - Oct 2022

Commodity Derivatives Market

	Oct 2022	Sep 2022	%Change Month on Month	Oct 2021	%Change Year on Year
Trades					
Futures					
Corn Contract	2 287	1 501	52.37%	1 359	68.29%
Soya Future	4 974	3 452	44.09%	2 713	83.34%
Yellow Maize Future	11 311	12 638	-10.50%	9 527	18.73%
Gold	16	41	-60.98%	26	-38.46%
Sunflower Seeds Future	3 992	3 485	14.55%	2 350	69.87%
White Maize Future	14 488	14 171	2.10%	13 385	8.09%
Platinum	9	12	-25.00%	7	28.57%
Crude Oil	1	2	-50.00%	-	100.00%
Total Futures	37 058	35 302	4.97%	29 367	26.19%
Options					
Corn Contract	29	47	-38.30%	18	61.11%
Soya Future	90	115	-21.74%	110	-18.18%
Yellow Maize Future	493	366	34.70%	467	5.57%
Gold	-	-	-	-	-
Sunflower Seeds Future	47	43	9.30%	243	-80.66%
White Maize Future	1 207	849	42.17%	758	59.23%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	1 866	1 420	31.41%	1 596	16.92%
Volume					
Futures					
Corn Contract	16 500	10 837	52.26%	22 298	-26.00%
Soya Future	32 475	22 148	46.63%	20 762	56.42%
Yellow Maize Future	53 369	80 461	-33.67%	61 607	-13.37%
Gold	150	408	-63.24%	42	257.14%
Sunflower Seeds Future	15 169	14 792	2.55%	10 556	43.70%
White Maize Future	77 235	66 264	16.56%	67 352	14.67%
Platinum	112	175	-36.00%	58	93.10%
Crude Oil	18	6	200.00%	-	100.00%
Total Futures	195 028	195 091	-0.03%	182 675	6.76%
Options					
Corn Contract	178	197	-9.64%	31	474.19%
Soya Future	805	569	41.48%	1 320	-39.02%
Yellow Maize Future	10 645	7 317	45.48%	5 852	81.90%
Gold	-	-	-	-	-
Sunflower Seeds Future	548	201	172.64%	2 388	-77.05%
White Maize Future	14 257	9 439	51.04%	7 249	96.68%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	26 433	17 723	49.15%	16 840	56.97%
Value(ZAR000)					
Futures					
Corn Contract	8 139 617	5 161 739	57.69%	7 179 172	13.38%
Soya Future	16 310 357	10 187 074	60.11%	7 599 972	114.61%
Yellow Maize Future	26 851 886	37 766 340	-28.90%	20 959 860	28.11%
Gold	46 262	122 517	-62.24%	11 208	312.74%
Sunflower Seeds Future	8 416 767	7 853 928	7.17%	5 397 042	55.95%
White Maize Future	39 904 556	31 531 067	26.56%	21 830 576	82.79%
Platinum	18 853	28 331	-33.46%	8 961	110.38%
Crude Oil	2 616	894	192.69%	-	100.00%
Total Futures	99 690 915	92 651 889	7.60%	62 986 791	58.27%
Options					
Corn Contract	2 366	3 888	-39.14%	543	335.92%
Soya Future	7 972	12 020	-33.68%	8 655	-7.89%
Yellow Maize Future	217 095	113 195	91.79%	51 027	325.45%
Gold	-	-	-	-	-
Sunflower Seeds Future	31 329	3 953	692.61%	16 111	94.46%
White Maize Future	291 450	173 273	68.20%	84 909	243.25%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	550 213	306 328	79.62%	161 244	241.23%
Open Interest					
Futures					
Corn Contract	13 359	15 347	-12.95%	24 126	-44.63%
Soya Future	17 689	17 857	-0.94%	12 734	38.91%
Yellow Maize Future	34 826	33 771	3.12%	42 541	-18.14%
Gold	224	220	1.82%	405	-44.69%
Sunflower Seeds Future	5 761	6 513	-11.55%	3 726	54.62%
White Maize Future	36 953	35 633	3.70%	35 478	4.16%
Platinum	48	108	-55.56%	96	-50.00%
Crude Oil	21	3	600.00%	8	162.50%
Options					
Corn Contract	193	153	26.14%	1 059	-81.78%
Soya Future	1 704	1 794	-5.02%	2 748	-37.99%
Yellow Maize Future	20 432	16 593	23.14%	18 789	8.74%
Gold	-	-	-	-	-
Sunflower Seeds Future	791	925	-14.49%	2 193	-63.93%
White Maize Future	26 368	18 904	39.48%	21 248	24.10%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-