

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 |
|--|-------------|--------------|--------------|--------------|------------|------------|------------|------------|
| | Sep 2022 | Date 2022 | Date 2021 | Year on Year | | | | |
| Trades | 7 317 327 | 61 564 441 | 63 166 464 | -2.54% | 81 587 931 | 92 970 422 | 76 554 772 | 70 356 164 |
| Volume (Mil) | 7 932 | 62 287 | 96 729 | -35.61% | 122 069 | 117 776 | 82 472 | 91 717 |
| Value (R Mil) | 576 694 | 4 555 333 | 4 580 754 | -0.55% | 5 866 721 | 5 791 056 | 5 137 534 | 5 537 665 |
| Reported Trades | | | | | | | | |
| Trades | 2 130 | 15 756 | 13 539 | 16.37% | 18 154 | 16 383 | 13 577 | 21 951 |
| Volume (Mil) | 765 | 6 337 | 9 436 | -32.84% | 11 396 | 9 320 | 7 535 | 8 350 |
| Value (R Mil) | 66 799 | 445 824 | 410 151 | 8.70% | 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 |
|--------------------------------|----------------|----------------|----------------|---------------|-----------------|-----------------|-----------------|----------------|
| | Sep 2022 | Date 2022 | Date 2021 | Year on Year | | | | |
| Purchases | 79 530 | 711 309 | 802 773 | -91 464 | 976 144 | 941 529 | 899 391 | 1 074 516 |
| Sales | -99 143 | -781 659 | -890 883 | 109 224 | -1 129 243 | -1 067 119 | -1 013 558 | -1 127 559 |
| Net (Sales) / Purchases | -19 612 | -70 350 | -88 110 | 17 760 | -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 |
|------------------------|-------------|--------------|--------------|--------------|------------|------------|------------|------------|
| | Sep 2022 | Date 2022 | Date 2021 | Year on Year | | | | |
| Standard Trades | | | | | | | | |
| Trades | 27 052 | 257 205 | 246 390 | 4.39% | 326 302 | 335 248 | 291 499 | 302 385 |
| Nominal (R Mil) | 763 545 | 7 653 768 | 7 502 450 | 2.02% | 9 774 042 | 10 949 642 | 9 916 268 | 9 185 860 |
| Consideration (R Mil) | 726 289 | 7 323 606 | 7 391 124 | -0.91% | 9 621 385 | 10 566 924 | 9 975 147 | 9 451 509 |
| Repo Trades | | | | | | | | |
| Trades | 11 016 | 106 058 | 112 139 | -5.42% | 146 637 | 143 567 | 177 104 | 161 055 |
| Nominal (Mil) | 1 885 399 | 19 882 532 | 17 988 563 | 10.53% | 24 786 516 | 21 499 151 | 25 798 546 | 20 951 365 |
| Consideration (R Mil) | 1 712 244 | 18 651 055 | 17 385 142 | 7.28% | 24 122 266 | 20 832 617 | 25 522 755 | 20 334 924 |
| Other Trades* | | | | | | | | |
| Trades | 886 | 7 769 | 6 196 | 25.39% | 8 564 | 10 968 | 9 100 | 8 603 |
| Nominal (Mil) | 96 488 | 920 570 | 526 796 | 74.75% | 742 690 | 967 584 | 717 436 | 658 610 |
| Consideration (R Mil) | 23 726 | 346 812 | 176 470 | 96.53% | 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 |
|--------------------------------|----------------|-----------------|----------------|----------------|-----------------|----------------|----------------|----------------|
| | Sep 2022 | Date 2022 | Date 2021 | Year on Year | | | | |
| Purchases** | 76 507 | 864 138 | 826 352 | 37 786 | 1 085 163 | 1 358 203 | 1 367 130 | 1 118 355 |
| Sales** | 95 690 | 993 200 | 919 543 | 73 657 | 1 245 133 | 1 406 571 | 1 389 324 | 1 183 484 |
| Net (Sales) / Purchases | -19 182 | -129 062 | -93 192 | -35 870 | -159 970 | -48 367 | -22 194 | -65 129 |

**Nominal of Standards Trades

Market Profile - Sep 2022

Turnover on the JSE Interest Rate Derivatives Market

| | Month Ended | Year to Date | Year to Date | %Change | 2021 | 2020 | 2019 | 2018 |
|----------------|-------------|--------------|--------------|--------------|------------|------------|------------|------------|
| | Sep 2022 | Date 2022 | Date 2021 | Year on Year | | | | |
| Futures | | | | | | | | |
| Trades | 540 | 11 238 | 8 374 | 34.20% | 11 900 | 14 968 | 12 780 | 12 477 |
| Volume | 168 435 | 10 241 777 | 8 798 790 | 16.40% | 12 028 332 | 12 515 509 | 10 461 871 | 11 788 350 |
| Value (R Mil) | 16 746 | 992 027 | 887 197 | 11.82% | 1 205 728 | 1 264 935 | 1 158 376 | 1 282 927 |
| Open Interest | 1 315 301 | 1 315 301 | 1 000 605 | 31.45% | 1 071 034 | 969 112 | 947 574 | 829 599 |
| Options | | | | | | | | |
| Trades | 74 | 895 | 852 | 5.05% | 1 134 | 1 774 | 1 550 | 949 |
| Volume | 36 746 | 499 554 | 421 080 | 18.64% | 604 424 | 803 665 | 961 911 | 428 713 |
| Value (R Mil)* | 64 | 870 | 760 | 14.45% | 993 | 1 574 | 93 866 | 42 643 |
| Open Interest | 177 994 | 177 994 | 146 564 | 21.44% | 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 |
|----------------|-------------|--------------|--------------|--------------|-----------|-----------|-----------|-----------|
| | Sep 2022 | Date 2022 | Date 2021 | Year on Year | | | | |
| Futures | | | | | | | | |
| Trades | 40 275 | 384 336 | 338 186 | 13.65% | 456 788 | 479 225 | 436 351 | 401 483 |
| Volume (000) | 222 | 2 466 821 | 2 432 824 | 1.40% | 3 313 674 | 3 219 382 | 3 206 466 | 3 080 836 |
| Value (R Mil) | 102 356 | 1 040 123 | 800 885 | 29.87% | 1 103 552 | 912 482 | 805 011 | 674 379 |
| Open Interest | 124 250 | 124 250 | 140 931 | -11.84% | 126 020 | 125 413 | 114 681 | 111 034 |
| Options | | | | | | | | |
| Trades | 1 522 | 14 555 | 16 152 | -9.89% | 20 475 | 21 151 | 27 189 | 34 033 |
| Volume (000) | 19 | 203 420 | 203 943 | -0.26% | 246 067 | 276 216 | 304 220 | 351 110 |
| Value (R Mil) | 315 | 3 969 | 3 858 | 2.85% | 4 283 | 2 849 | 4 720 | 4 094 |
| Open Interest | 42 285 | 42 285 | 49 617 | -14.78% | 26 240 | 48 256 | 43 126 | 71 176 |

Equity Market

Agency and Principal (R Million)

| | Including Reported Trades | | | Central Order Book Trades | | |
|----------------|---------------------------|----------|----------|---------------------------|----------|----------|
| | Sep 2022 | Aug 2022 | % change | Sep 2022 | Sep 2021 | % change |
| Agency Buy | 252 573 | 199 232 | 26.77% | 224 784 | 171 541 | 31.04% |
| Agency Sell | 260 518 | 197 756 | 31.74% | 223 723 | 171 032 | 30.81% |
| Principal Buy | 324 132 | 232 799 | 39.23% | 285 111 | 217 303 | 31.20% |
| Principal Sell | 316 187 | 234 275 | 34.96% | 286 172 | 217 812 | 31.39% |

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 August 2022 (based on the WFE statistics)

| | Aug 2022 | | Aug 2021 | | Ranking At Year End | | | |
|--------------------------------------|-----------|---------|-----------|---------|---------------------|------|------|------|
| | Aug 2022 | Ranking | Aug 2021 | Ranking | 2021 | 2020 | 2019 | 2018 |
| Market Capitalisation (US\$ million) | 1 046 522 | 19 | 1 155 243 | 19 | 19 | 19 | 17 | 18 |
| Market Turnover (US\$ million) | 25 255 | 21 | 50 678 | 20 | 23 | 19 | 20 | 20 |
| Monthly Liquidity % | 26.06% | 33 | 45.14% | 22 | 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 | Year to Date | Year to Date | % Change | 2021 | 2020 | 2019 | 2018 |
|------------------------------|--------------|--------------|---------------|----------------|---------------|---------------|---------------|---------------|
| | Sep 2022 | 2022 | 2021 | Year on Year | | | | |
| Acquisition of Assets | - | 523 | 2 958 | -82.33% | 3 679 | 4 742 | 1 107 | 5 231 |
| Rights Issue | - | 157 | 847 | -81.51% | 3 880 | 27 182 | 4 409 | 5 097 |
| Via Prospectus (IPOs) | - | - | - | 0.00% | - | - | - | - |
| Share Incentive | 81 | 2 365 | 2 607 | -9.30% | 3 585 | 3 253 | 4 585 | 6 461 |
| Waiver of Pre-emptive rights | 1 350 | 5 499 | 8 789 | -37.43% | 14 278 | 35 048 | 25 745 | 38 830 |
| TOTAL | 1 431 | 8 543 | 15 201 | -43.80% | 25 422 | 70 225 | 35 847 | 55 620 |

NB: The totals may vary monthly

Annualised JSE liquidity

| | Month Ended | Year to Date | Year to Date | % Change | 2021 | 2020 | 2019 | 2018 |
|---------------------------------------|-------------|--------------|--------------|--------------|------|------|------|------|
| | Sep 2022 | 2022 | 2021 | Year on Year | | | | |
| Overall JSE Liquidity % | 37.60% | 33.40% | 37.54% | -11.03% | 31.9 | 37.2 | 35.9 | 44.7 |
| Central Order Book Trades Liquidity % | 33.24% | 30.13% | 34.00% | -11.38% | 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 | Year to Date | Year to Date | % Change | 2021 | 2020 | 2019 | 2018 |
|--|-----------------|--------------|-----------------|---------------|--------------|-----------------|-----------------|-----------------|
| | Sep 2022 | 2022 | 2021 | Year on Year | | | | |
| Mainboard, Venture, Development Capital and BEE | | | | | | | | |
| Companies Listed | 273 | 273 | 291 | -6.19% | 288 | 300 | 312 | 326 |
| No of New Listings | - | 4 | 7 | -42.86% | 9 | 5 | 6 | 11 |
| No of Delistings | 1 | 19 | 16 | 18.75% | 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 | 1 | 21 | 19 | 10.53% | 24 | 20 | 24 | 17 |
| Foreign Listings | 67 | 67 | 71 | -5.63% | 72 | 69 | 71 | 74 |
| Domestic Listings | 240 | 240 | 256 | -6.25% | 252 | 270 | 283 | 298 |
| Companies Listed | 307 | 307 | 327 | -6.12% | 324 | 339 | 354 | 372 |
| No of Securities Listed | 1 205 | 1 205 | 1 071 | 12.51% | 1 108 | 1 003 | 946 | 822 |
| Market Capitalisation (Rbn at period) | 18 476.8 | | 18 465.5 | 0.06% | | 17 854.0 | 17 440.3 | 12 682.0 |

Note: AltX and Mainboard include companies that changed boards



Market Profile - Sep 2022

FTSE/JSE Africa Index Series

| Headline Indices | Index Code | Index Close Sep 2022 | % Change Month On Month | Highest Index Close | Highest Date |
|--------------------------------|------------|----------------------|-------------------------|---------------------|--------------|
| | | | | | |
| Mid Cap | J201 | 71 934.19 | -4.40% | 84 924.77 | 2022/04/01 |
| Small Cap | J202 | 66 766.28 | -2.95% | 71 134.49 | 2022/04/06 |
| Fledgling | J204 | 8 002.41 | -2.45% | 8 955.07 | 2022/01/17 |
| Capped All Share | J303 | 32 242.42 | -5.20% | 39 154.87 | 2022/03/02 |
| Shareholder Weighted All Share | J403 | 12 511.50 | -5.01% | 14 949.16 | 2022/03/02 |

| Tradeable Indices | | | | | | |
|------------------------------|--------|-----------|---------|-----------|------------|--|
| Top 40 | J200 | 57 389.70 | -5.51% | 71 057.56 | 2022/03/02 | |
| Capped Top 40 | J300 | 29 754.57 | -5.41% | 36 691.05 | 2022/03/02 | |
| Shareholder Weighted Top 40 | J400 | 11 177.30 | -5.31% | 13 597.23 | 2022/03/02 | |
| Resource 10 | J210 | 60 230.23 | -0.14% | 88 218.68 | 2022/03/02 | |
| Gold Mining | J150 | - | 0.00% | 6 662.47 | 2020/07/27 | |
| Industrial 25 | J211 | 77 399.55 | -7.26% | 97 184.19 | 2022/01/04 | |
| Financial 15 | J212 | 13 795.89 | -7.20% | 18 847.58 | 2018/03/06 | |
| Financial and Industrial 30 | J213 | 77 714.93 | -7.52% | 94 569.50 | 2022/01/04 | |
| All Share Economic Group | | | | | | |
| Energy | J10060 | 43 167.01 | -2.30% | 48 548.27 | 2022/09/16 | |
| Basic Materials | J10055 | 43 273.45 | -0.10% | 63 059.85 | 2022/03/02 | |
| Industrials | J10050 | 30 886.60 | -5.72% | 40 363.68 | 2022/02/11 | |
| Consumer Discretionary | J10040 | 25 646.44 | -8.64% | 34 369.74 | 2021/12/08 | |
| Consumer Staples | J10045 | 73 578.45 | -6.42% | 80 565.26 | 2022/02/15 | |
| Financials | J10030 | 35 477.48 | -6.87% | 45 484.20 | 2022/03/29 | |
| Technology | J10010 | 28 092.35 | -7.77% | 49 244.49 | 2021/04/01 | |
| Telecommunications | J10015 | 5 842.86 | -2.83% | 8 885.92 | 2022/03/02 | |
| Health Care | J10020 | 4 308.63 | -7.31% | 5 917.44 | 2021/09/28 | |
| Specialist Indices | | | | | | |
| Responsible Investment Index | J113 | 11 439.23 | -4.87% | 13 916.48 | 2022/03/02 | |
| FTSE/JSE Shariah All Share | J143 | 4 248.00 | -1.91% | 5 682.57 | 2022/03/02 | |
| REITS Index | JS3512 | 318.10 | -6.90% | 400.63 | 2022/01/06 | |
| SA Listed Property Index | J253 | 274.43 | -7.71% | 694.67 | 2017/12/29 | |
| Capped Property Index | J254 | 200.22 | -7.94% | 597.86 | 2015/10/28 | |
| SA Resources | J258 | 35 559.68 | -0.22% | 50 476.60 | 2022/03/02 | |
| Value Index | J330 | 406.77 | -3.57% | 500.14 | 2022/03/02 | |
| Growth Index | J331 | 771.60 | -6.87% | 958.27 | 2022/02/09 | |
| Secondary Market | | | | | | |
| Alt-X | J232 | 1 109.39 | -10.65% | 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 be available on the new website section via the above links.



Market Profile - Sep 2022

Commodity Derivatives Market

| | Sep 2022 | Aug 2022 | %Change Month on Month | Sep 2021 | %Change Year on Year |
|------------------------|---------------|---------------|------------------------|---------------|----------------------|
| Trades | | | | | |
| Futures | | | | | |
| Corn Contract | 1 501 | 1 709 | -12.17% | 1 505 | -0.27% |
| Soya Future | 3 452 | 4 533 | -23.85% | 2 420 | 42.64% |
| Yellow Maize Future | 12 638 | 14 815 | -14.69% | 10 468 | 20.73% |
| Gold | 41 | 31 | 32.26% | 39 | 5.13% |
| Sunflower Seeds Future | 3 485 | 4 153 | -16.08% | 1 763 | 97.67% |
| White Maize Future | 14 171 | 16 734 | -15.32% | 15 622 | -9.29% |
| Platinum | 12 | 9 | 33.33% | 38 | -68.42% |
| Crude Oil | 2 | - | 100.00% | 1 | 100.00% |
| Total Futures | 35 302 | 41 984 | -15.92% | 31 856 | 10.82% |
| Options | | | | | |
| Corn Contract | 47 | 22 | 113.64% | 93 | -49.46% |
| Soya Future | 115 | 65 | 76.92% | 79 | 45.57% |
| Yellow Maize Future | 366 | 319 | 14.73% | 593 | -38.28% |
| Gold | - | - | - | - | - |
| Sunflower Seeds Future | 43 | 8 | 437.50% | 16 | 168.75% |
| White Maize Future | 849 | 695 | 22.16% | 1 018 | -16.60% |
| Platinum | - | - | - | - | - |
| Crude Oil | - | - | - | - | - |

| | | | | | |
|------------------------|-------------------|--------------------|----------------|-------------------|----------------|
| Total Options | 1 420 | 1 109 | 28.04% | 1 799 | -21.07% |
| Volume | | | | | |
| Futures | | | | | |
| Corn Contract | 10 837 | 17 102 | -36.63% | 20 642 | -47.50% |
| Soya Future | 22 148 | 40 570 | -45.41% | 22 392 | -1.09% |
| Yellow Maize Future | 80 461 | 83 878 | -4.07% | 66 711 | 20.61% |
| Gold | 408 | 232 | 75.86% | 412 | -0.97% |
| Sunflower Seeds Future | 14 792 | 25 433 | -41.84% | 10 148 | 45.76% |
| White Maize Future | 66 264 | 90 047 | -26.41% | 81 823 | -19.02% |
| Platinum | 175 | 125 | 40.00% | 133 | 31.58% |
| Crude Oil | 6 | - | 100.00% | 3 | 100.00% |
| Total Futures | 195 091 | 257 387 | -24.20% | 202 264 | -3.55% |
| Options | | | | | |
| Corn Contract | 197 | 73 | 169.86% | 142 | 38.73% |
| Soya Future | 569 | 361 | 57.62% | 449 | 26.73% |
| Yellow Maize Future | 7 317 | 6 676 | 9.60% | 5 166 | 41.64% |
| Gold | - | - | - | - | - |
| Sunflower Seeds Future | 201 | 309 | -34.95% | 215 | -6.51% |
| White Maize Future | 9 439 | 9 690 | -2.59% | 11 408 | -17.26% |
| Platinum | - | - | - | - | - |
| Crude Oil | - | - | - | - | - |
| Total Options | 17 723 | 17 109 | 3.59% | 17 380 | 1.97% |
| Value(ZAR000) | | | | | |
| Futures | | | | | |
| Corn Contract | 5 161 739 | 7 209 424 | -28.40% | 6 320 963 | -18.34% |
| Soya Future | 10 187 074 | 18 215 005 | -44.07% | 8 476 043 | 20.19% |
| Yellow Maize Future | 37 766 340 | 36 820 900 | 2.57% | 21 930 564 | 72.21% |
| Gold | 122 517 | 69 518 | 76.24% | 105 575 | 16.05% |
| Sunflower Seeds Future | 7 853 928 | 13 953 571 | -43.71% | 4 863 050 | 61.50% |
| White Maize Future | 31 531 067 | 39 571 131 | -20.32% | 25 647 427 | 22.94% |
| Platinum | 28 331 | 18 697 | 51.53% | 18 987 | 49.21% |
| Crude Oil | 894 | - | 100.00% | 310 | 188.26% |
| Total Futures | 92 651 889 | 115 858 247 | -20.03% | 67 362 920 | 37.54% |
| Options | | | | | |
| Corn Contract | 3 888 | 2 287 | 70.03% | 1 548 | 151.09% |
| Soya Future | 12 020 | 5 715 | 110.32% | 4 499 | 167.20% |
| Yellow Maize Future | 113 195 | 102 562 | 10.37% | 64 805 | 74.67% |
| Gold | - | - | - | - | - |
| Sunflower Seeds Future | 3 953 | 3 771 | 4.83% | 769 | 413.83% |
| White Maize Future | 173 273 | 144 913 | 19.57% | 126 527 | 36.95% |
| Platinum | - | - | - | - | - |
| Crude Oil | - | - | - | - | - |
| Total Options | 306 328 | 259 247 | 18.16% | 198 149 | 54.60% |
| Open Interest | | | | | |
| Futures | | | | | |
| Corn Contract | 15 347 | 13 919 | 10.26% | 23 879 | -35.73% |
| Soya Future | 17 857 | 16 478 | 8.37% | 13 601 | 31.29% |
| Yellow Maize Future | 33 771 | 34 115 | -1.01% | 42 894 | -21.27% |
| Gold | 220 | 218 | 0.92% | 408 | -46.08% |
| Sunflower Seeds Future | 6 513 | 6 418 | 1.48% | 3 739 | 74.19% |
| White Maize Future | 35 633 | 33 131 | 7.55% | 36 644 | -2.76% |
| Platinum | 108 | 89 | 21.35% | 66 | 63.64% |
| Crude Oil | 3 | 3 | 0.00% | 8 | -62.50% |
| Options | | | | | |
| Corn Contract | 153 | 113 | 35.40% | 1 044 | -85.34% |
| Soya Future | 1 794 | 1 340 | 33.88% | 3 186 | -43.69% |
| Yellow Maize Future | 16 593 | 13 214 | 25.57% | 20 130 | -17.57% |
| Gold | - | - | - | - | - |
| Sunflower Seeds Future | 925 | 886 | 4.40% | 1 935 | -52.20% |
| White Maize Future | 18 904 | 18 644 | 1.39% | 19 802 | -4.53% |
| Platinum | - | - | - | - | - |
| Crude Oil | - | - | - | - | - |