

Market Highlights

Turnover on the JSE Equities Market

Central Order Book and Reported Trades	Month Ended	Year to Date	Year to Date	% Change	2019	2018	2017	2016
	Jun 2020	2020	2019	Year on Year				
Trades	8 350 608	49 884 536	35 167 130	41.85%	76 554 772	70 356 164	67 786 095	71 179 762
Volume (Mil)	13 320	61 410	37 686	62.95%	82 472	91 717	85 958	79 501
Value (R Mil)	564 805	3 043 154	2 433 963	25.03%	5 137 534	5 537 665	5 479 433	5 892 768
Reported Trades								
Trades	1 373	7 890	6 733	17.18%	13 577	21 951	36 150	38 735
Volume (Mil)	823	5 146	3 226	59.54%	7 535	8 350	10 343	6 935
Value (R Mil)	28 466	161 746	111 140	45.53%	237 942	328 909	417 329	379 199

Foreign Trading on the JSE Equities Market (R Million)

	Month Ended	Year to Date	Year to Date	Difference	2019	2018	2017	2016
	Jun 2020	2020	2019	Year on Year				
Purchases	94 593	499 373	462 216	37 158	899 391	1 074 516	992 119	1 010 947
Sales	-103 562	-552 329	-491 466	-60 863	-1 013 558	-1 127 559	-1 039 685	-1 134 812
Net (Sales) / Purchases	-8 969	-52 956	-29 251	-23 705	-114 167	-53 042	-47 566	-123 865

Turnover on the Interest Rate Market

Standard Trades	Month Ended	Year to Date	Year to Date	% Change	2019	2018	2017	2016
	Jun 2020	2020	2019	Year on Year				
Trades	29 451	186 014	146 376	27.08%	291 499	302 385	291 730	283 127
Nominal (R Mil)	914 185	6 308 497	5 046 178	25.02%	9 916 268	9 185 860	7 876 304	7 321 629
Consideration (R Mil)	896 511	6 079 680	5 084 631	19.57%	9 975 147	9 451 509	8 198 143	7 580 050
Repo Trades								
Trades	11 903	82 165	90 753	-9.46%	177 104	161 055	153 015	170 507
Nominal (Mil)	1 739 855	11 415 593	12 827 944	-11.01%	25 798 546	20 951 365	19 085 335	19 586 029
Consideration (R Mil)	1 684 951	11 209 736	12 574 435	-10.85%	25 522 755	20 334 924	18 571 364	19 133 372
Other Trades*								
Trades	1 124	6 502	4 631	40.40%	9 100	8 603	8 729	7 665
Nominal (Mil)	114 243	561 720	348 069	61.38%	717 436	658 610	737 277	747 909
Consideration (R Mil)	53 419	186 537	114 793	62.50%	223 466	206 820	305 414	370 548

*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	2019	2018	2017	2016
	Jun 2020	2020	2019	Year on Year				
Purchases**	126 954	801 817	726 176	75 641	1 367 130	1 118 355	1 072 127	954 436
Sales**	119 398	861 278	718 597	142 682	1 389 324	1 183 484	1 016 544	922 129
Net (Sales) / Purchases	7 556	-59 461	7 579	-67 040	-22 194	-65 129	55 583	32 307

**Nominal of Standards Trades

Market Profile - Jun 2020

Turnover on the JSE Interest Rate Derivatives Market

Futures	Month Ended	Year to Date	Year to Date	% Change	2019	2018	2017	2016
	Jun 2020	2020	2019	Year on Year				
Trades	660	8 403	5 726	46.75%	12 780	12 477	12 791	14 410
Volume	187 935	6 479 083	4 942 824	31.08%	10 461 871	11 788 350	11 946 344	9 230 179
Value (R Mil)	18 337	667 254	542 187	23.07%	1 158 376	1 282 927	1 329 270	1 073 119
Open Interest	974 250	974 250	820 047	18.80%	947 574	829 599	1 021 723	802 030
Options								
Trades	168	886	670	32.24%	1 550	949	809	825
Volume	53 416	452 217	499 910	-9.54%	961 911	428 713	307 322	205 539
Value (R Mil)*	97	736	576	27.82%	93 866	42 643	29 060	21 987
Open Interest	297 589	297 589	125 372	137.36%	275 198	140 000	97 761	36 955

**Nominal Value traded, note the value in the previous publications is premium

Turnover on the Commodity Derivatives Market

Futures	Month Ended	Year to Date	Year to Date	% Change	2019	2018	2017	2016
	Jun 2020	2020	2019	Year on Year				
Trades	45 343	251 002	202 359	24.04%	436 351	401 483	345 698	343 265
Volume (000)	347	1 600 840	1 569 092	2.02%	3 206 466	3 080 836	2 718	2 955
Value (R Mil)	92 572	421 821	392 205	7.55%	805 011	674 379	566 037	943 312
Open Interest	140 311	140 311	119 623	17.29%	114 681	111 034	117 783	65 553
Options								
Trades	1 222	10 781	17 557	-38.59%	27 189	34 033	30 024	43 815
Volume (000)	19	126 419	181 249	-30.25%	304 220	351 110	291	471
Value (R Mil)	138	1 015	3 325	-69.49%	4 720	4 094	3 233	14 527
Open Interest	19 710	19 710	21 557	-8.57%	43 126	71 176	50 578	36 968

Equity Market

Agency and Principal (R Million)

	Including Reported Trades			Central Order Book Trades		
	Jun 2020	May 2020	% change	Jun 2020	Jun 2019	% change
Agency Buy	213 020	156 534	36.09%	197 574	142 572	38.58%
Agency Sell	213 017	165 018	29.09%	199 410	150 649	32.37%
Principal Buy	351 785	292 841	20.13%	338 765	285 029	18.85%
Principal Sell	351 788	284 357	23.71%	336 929	276 951	21.66%

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				

Equity Market

Position in the world league in May 2020 (based on the WFE statistics)

	May 2020	Ranking	May 2019	Ranking	Ranking At Year End			
					2019	2018	2017	2016
Market Capitalisation (US\$ million)	778 137	20	1 105 352	17	18	17	18	17
Market Turnover (US\$ million)	25 874	22	37 351	19	19	20	20	24
Monthly Liquidity %	37.97%	32	37.8%	26	18	25	22	29

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 Jun 2020	Year to Date 2020	Year to Date 2019	% Change Year on Year	2019	2018	2017	2016
Acquisition of Assets	-	1 419	1 107	28.16%	1 107	5 231	23 315	13 085
Rights Issue	-	6 037	1 161	419.98%	4 409	5 097	32 688	24 160
Via Prospectus (IPOs)	-	-	-	0.00%	-	-	-	-
Share Incentive	91	1 710	3 376	-49.34%	4 585	6 461	9 468	9 374
Waiver of Pre-emptive rights	13 812	19 891	17 687	12.46%	25 745	38 830	35 048	69 649
TOTAL	13 903	29 058	23 332	24.54%	35 847	55 620	100 520	116 269

NB: The totals may vary monthly

Annualised JSE liquidity

	Month Ended Jun 2020	Year to Date 2020	Year to Date 2019	% Change Year on Year	2019	2018	2017	2016
Overall JSE Liquidity %	46.08%	42.59%	36.02%	18.24%	35.9	44.7	35.9	34.9
Central Order Book Trades Liquidity %	43.76%	40.26%	34.37%	17.14%	34.2	42.0	33.0	32.6

Note: The monthly "local liquidity" using the value traded and Strate market capitalisation is 97.86%

Number of Companies / Securities Listed and Market Capitalisation

	Month Ended Jun 2020	Year to Date 2020	Year to Date 2019	% Change Year on Year	2019	2018	2017	2016
Mainboard, Venture, Development Capital and BEE								
Companies Listed	306	306	317	-3.47%	312	326	324	328
No of New Listings	-	4	2	100.00%	6	11	13	11
No of Delistings	4	11	10	10.00%	20	9	21	17
AltX								
Companies Listed	39	39	43	-9.30%	42	46	53	60
No of New Listings	-	-	-	-	-	1	8	7
No of Delistings	-	2	4	-100.00%	4	8	11	8
Overall JSE								
No of New Listings	-	4	2	100.00%	6	12	21	18
No of Delistings	4	13	14	-7.14%	24	17	32	25
Foreign Listings	72	72	71	1.41%	71	74	75	76
Domestic Listings	273	273	289	-5.54%	283	298	302	312
Companies Listed	345	345	360	-4.17%	354	372	377	388
No of Securities Listed	973	973	911	6.81%	946	822	812	816
Market Capitalisation (Rbn at period)	16 925.9		16 244.9	4.19%	17 440.3	12 682.0	15 461.4	13 580.6

Note: AltX and Mainboard include companies that changed boards

FTSE/JSE Africa Index Series

	Index Code	Index Close Jun 2020	% Change Month On Month	Highest Index Close	Highest Date
Headline Indices					
All Share	J203	54 362.36	7.68%	61 684.77	2018/01/25
Mid Cap	J201	56 482.48	5.96%	82 603.12	2016/08/12
Small Cap	J202	35 784.20	11.20%	65 469.71	2017/03/20
Fledgling	J204	4 473.67	5.98%	8 292.53	2017/02/17
Capped All Share	J303	26 301.87	6.96%	30 767.72	2018/01/25
Shareholder Weighted All Share	J403	11 084.24	8.00%	13 771.56	2018/01/25
Tradeable Indices					
Top 40	J200	50 174.95	7.80%	55 065.37	2017/11/21
Capped Top 40	J300	24 741.82	6.85%	28 107.87	2018/01/25
Shareholder Weighted Top 40	J400	10 340.95	8.29%	12 491.59	2017/11/21
Resource 10	J210	51 292.46	8.62%	77 308.45	2008/05/22
Gold Mining	J150	4 961.72	19.96%	4 961.72	2020/06/30
Industrial 25	J211	75 481.17	8.23%	87 017.95	2017/11/21
Financial 15	J212	10 033.83	3.13%	18 847.58	2018/03/06
Financial and Industrial 30	J213	70 974.69	7.41%	88 373.33	2017/11/21
All Share Economic Group					
Oil & Gas	J500	4 086.56	-22.99%	24 943.07	2007/10/26
Basic Materials	J510	36 776.48	8.81%	42 763.39	2008/05/22
Industrials	J520	25 716.37	-1.51%	57 747.26	2018/01/26
Consumer Goods	J530	58 187.72	4.95%	84 330.01	2017/11/03
Consumer Services	J550	16 549.00	7.02%	35 813.95	2007/10/26
Financials	J580	25 942.86	4.13%	48 467.67	2018/01/25
Technology	J590	42 043.63	13.28%	71 088.51	2015/08/06
Telecommunications	J560	3 592.31	-0.22%	65 291.38	2007/10/26
Health Care	J540	3 894.29	-1.46%	95 446.14	2014/09/11
Specialist Indices					
JSE SRI Index	J100	-	0.00%	22 461.46	2014/07/29
FTSE/JSE Shariah All Share	J143	3 494.87	7.81%	4 599.97	2014/07/29
REITS Index	J867	308.21	14.00%	1 035.84	2015/10/26
SA Listed Property Index	J253	266.82	13.41%	694.67	2017/12/29
Capped Property Index	J254	196.79	13.42%	597.86	2015/10/28
SA Resources	J258	29 277.87	8.77%	42 495.61	2008/05/22
Value Index	J330	294.07	6.71%	431.47	2015/05/05
Growth Index	J331	754.46	8.39%	766.98	2020/06/23
Sub-sector Indices					
Platinum & Precious Metals	J153	59.66	8.15%	146.48	2008/05/19
General Mining	J154	12 265.49	5.83%	12 608.67	2008/05/22
Secondary Market					
Development Capital	J230	-	0.00%	1 703.84	2015/12/08
Venture Capital	J231	-	0.00%	641.64	2006/01/06
Alt-X	J232	832.60	1.48%	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 - Jun 2020
Commodity Derivatives Market

	Jun 2020	May 2020	%Change Month on Month	Jun 2019	%Change Year on Year
Trades					
Futures					
Corn Contract	3 206	1 336	139.97%	2 505	27.98%
Soya Future	4 790	3 971	20.62%	4 420	8.37%
Yellow Maize Future	14 398	8 637	66.70%	11 355	26.80%
Gold	30	27	11.11%	16	87.50%
Sunflower Seeds Future	4 067	2 847	42.85%	3 224	26.15%
White Maize Future	15 179	11 414	32.99%	13 207	14.93%
Platinum	4	8	-50.00%	6	-33.33%
Crude Oil	4	12	-66.67%	19	-78.95%
Total Futures	41 678	28 252	47.52%	34 752	19.93%
Options					
Corn Contract	2	15	-86.67%	8	-75.00%
Soya Future	64	78	-17.95%	20	220.00%
Yellow Maize Future	396	370	7.03%	423	-6.38%
Gold	-	-	-	-	-
Sunflower Seeds Future	35	22	59.09%	9	288.89%
White Maize Future	698	605	15.37%	1 270	-45.04%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	1 195	1 090	9.63%	1 730	-30.92%
Volume					
Futures					
Corn Contract	57 983	18 102	220.31%	41 575	39.47%
Soya Future	47 057	48 079	-2.13%	57 559	-18.25%
Yellow Maize Future	90 139	48 356	86.41%	92 866	-2.94%
Gold	443	753	-41.17%	244	81.56%
Sunflower Seeds Future	30 542	29 512	3.49%	29 120	4.88%
White Maize Future	84 494	63 793	32.45%	93 968	-10.08%
Platinum	18	366	-95.08%	64	-71.88%
Crude Oil	4	171	-97.66%	452	-99.12%
Total Futures	310 680	209 132	48.56%	315 848	-1.64%
Options					
Corn Contract	6	91	-93.41%	310	-98.06%
Soya Future	983	1 859	-47.12%	341	188.27%
Yellow Maize Future	9 305	7 682	21.13%	3 121	198.14%
Gold	-	-	-	-	-
Sunflower Seeds Future	1 297	1 519	-14.61%	20	6385.00%
White Maize Future	6 914	5 384	28.42%	12 270	-43.65%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	18 505	16 535	11.91%	16 062	15.21%
Value(ZAR000)					
Futures					
Corn Contract	13 347 692	4 356 056	206.42%	10 733 433	24.36%
Soya Future	15 743 056	15 713 003	0.19%	15 628 160	0.74%
Yellow Maize Future	23 866 870	12 609 606	89.28%	26 775 083	-10.86%
Gold	129 382	235 983	-45.17%	48 526	166.62%
Sunflower Seeds Future	8 901 585	8 746 641	1.77%	7 733 589	15.10%
White Maize Future	21 493 117	16 013 833	34.22%	27 384 134	-21.51%
Platinum	2 561	57 237	-95.52%	7 776	-67.06%
Crude Oil	259	9 379	-97.23%	35 803	-99.28%
Total Futures	83 484 525	57 741 738	44.58%	88 346 504	-5.50%
Options					
Corn Contract	61	674	-90.92%	7 846	-99.22%
Soya Future	6 578	13 730	-52.09%	3 497	88.08%
Yellow Maize Future	67 004	54 876	22.10%	33 985	97.16%
Gold	-	-	-	-	-
Sunflower Seeds Future	6 139	3 798	61.62%	183	3252.91%
White Maize Future	55 127	52 606	4.79%	127 529	-56.77%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	134 909	125 684	7.34%	173 040	-22.04%
Open Interest					
Futures					
Corn Contract	30 184	32 585	-7.37%	15 248	97.95%
Soya Future	14 858	14 605	1.73%	20 037	-25.85%
Yellow Maize Future	35 074	33 539	4.58%	28 355	23.70%
Gold	316	452	-30.09%	552	-42.75%
Sunflower Seeds Future	7 827	7 290	7.37%	7 408	5.66%
White Maize Future	32 773	33 806	-3.06%	26 109	25.52%
Platinum	112	127	-11.81%	117	-4.27%
Crude Oil	1	1	0.00%	148	-99.32%
Options					
Corn Contract	67	71	-5.63%	5	1240.00%
Soya Future	1 937	2 036	-4.86%	456	324.78%
Yellow Maize Future	7 187	15 190	-52.69%	11 337	-36.61%
Gold	-	-	-	-	-
Sunflower Seeds Future	1 485	1 477	0.54%	25	5840.00%
White Maize Future	7 682	23 898	-67.86%	8 980	-14.45%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-