

Market Highlights

Turnover on the JSE Equities Market

Central Order Book and Reported Trades	Month Ended	Year to Date	Year to Date	% Change	2022	2021	2020	2019
	Jun 2023	2023	2022	Year on Year				
Trades	7 548 990	39 569 170	42 107 030	-6.03%	80 557 739	81 587 931	92 970 422	76 554 772
Volume (Mil)	7 002	39 874	41 735	-4.46%	81 206	122 069	117 776	82 472
Value (R Mil)	556 206	2 914 216	3 101 564	-6.04%	5 877 247	5 866 721	5 791 056	5 137 534
Reported Trades								
Trades	1 561	9 873	10 074	-2.00%	19 953	18 154	16 383	13 577
Volume (Mil)	650	4 432	4 300	3.08%	8 240	11 396	9 320	7 535
Value (R Mil)	40 427	252 822	290 258	-12.90%	558 440	520 447	336 907	237 942

Foreign Trading on the JSE Equities Market (R Million)

	Month Ended	Year to Date	Year to Date	Difference	2022	2021	2020	2019
	Jun 2023	2023	2022	Year on Year				
Purchases	67 524	404 569	500 536	-95 967	908 376	976 144	941 529	899 391
Sales	-87 605	-461 133	-520 496	59 363	-993 050	-1 129 243	-1 067 119	-1 013 558
Net (Sales) / Purchases	-20 081	-56 564	-19 961	-36 603	-84 674	-153 099	-125 590	-114 167

Turnover on the Interest Rate Market

Standard Trades	Month Ended	Year to Date	Year to Date	% Change	2022	2021	2020	2019
	Jun 2023	2023	2022	Year on Year				
Trades	28 535	174 149	166 414	4.65%	331 759	326 302	335 248	291 499
Nominal (R Mil)	1 078 370	6 360 673	4 992 825	27.40%	9 975 962	9 774 042	10 949 642	9 916 268
Consideration (R Mil)	949 106	5 771 744	4 846 969	19.08%	9 495 385	9 621 385	10 566 924	9 975 147
Repo Trades								
Trades	12 202	71 632	70 749	1.25%	138 681	146 637	143 567	177 104
Nominal (Mil)	2 642 505	15 398 927	13 620 542	13.06%	25 740 895	24 786 516	21 499 151	25 798 546
Consideration (R Mil)	2 343 083	14 124 670	12 857 921	9.85%	24 079 993	24 122 266	20 832 617	25 522 755
Other Trades*								
Trades	809	5 057	5 095	-0.75%	9 986	8 564	10 968	9 100
Nominal (Mil)	102 024	590 127	595 991	-0.98%	1 160 628	742 690	967 584	717 436
Consideration (R Mil)	29 734	158 249	257 148	-38.46%	389 613	250 345	343 928	223 466

*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	2022	2021	2020	2019
	Jun 2023	2023	2022	Year on Year				
Purchases**	143 606	813 439	582 980	230 459	1 147 370	1 085 163	1 358 203	1 367 130
Sales**	135 012	928 631	675 035	253 595	1 302 704	1 245 133	1 406 571	1 389 324
Net (Sales) / Purchases	8 594	-115 192	-92 056	-23 137	-155 334	-159 970	-48 367	-22 194

**Nominal of Standards Trades

Market Profile - Jun 2023

Turnover on the JSE Interest Rate Derivatives Market

Futures	Month Ended	Year to Date	Year to Date	% Change	2022	2021	2020	2019
	Jun 2023	2023	2022	Year on Year				
Trades	873	7 504	6 792	10.48%	14 679	11 900	14 968	12 780
Volume	704 145	7 083 736	6 050 340	17.08%	13 723 715	12 028 332	12 515 509	10 461 871
Value (R Mil)	57 945	668 171	608 077	9.88%	1 315 679	1 205 728	1 264 935	1 158 376
Open Interest	1 340 263	1 340 263	1 299 485	3.14%	1 443 210	1 071 034	969 112	947 574
Options								
Trades	27	620	511	21.33%	1 125	1 134	1 774	1 550
Volume	33 263	323 210	286 440	12.84%	655 620	604 424	803 665	961 911
Value (R Mil)*	58	493	473	4.29%	1 111	993	1 574	93 866
Open Interest	184 947	184 947	129 002	43.37%	131 744	126 584	155 447	275 198

**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	2022	2021	2020	2019
	Jun 2023	2023	2022	Year on Year				
Trades	85 629	324 494	259 438	25.08%	14 679	456 788	479 225	436 351
Volume (000)	426	1 747 798	1 686 973	3.61%	13 723 715	3 313 674	3 219 382	3 206 466
Value (R Mil)	166 816	704 412	698 397	0.86%	1 315 679	1 103 552	912 482	805 011
Open Interest	122 650	122 650	109 618	11.89%	1 443 210	126 020	125 413	114 681
Options								
Trades	1 426	7 840	10 453	-25.00%	1 125	20 475	21 151	27 189
Volume (000)	13	85 382	144 344	-40.85%	655 620	246 067	276 216	304 220
Value (R Mil)	199	1 038	2 971	-65.08%	1 111	4 283	2 849	4 720
Open Interest	18 974	18 974	27 185	-30.20%	131 744	26 240	48 256	43 126

Equity Market

Agency and Principal (R Million)

	Including Reported Trades			Central Order Book Trades		
	Jun 2023	May 2023	% change	Jun 2023	Jun 2022	% change
Agency Buy	272 133	247 484	9.96%	245 870	221 681	10.91%
Agency Sell	245 676	227 300	8.08%	229 980	210 234	9.39%
Principal Buy	284 073	264 659	7.34%	269 909	249 064	8.37%
Principal Sell	310 531	284 843	9.02%	285 800	260 511	9.71%

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 May 2023 (based on the WFE statistics)

	May 2023		May 2022		Ranking At Year End			
	Ranking	Value	Ranking	Value	2022	2021	2020	2019
Market Capitalisation (US\$ million)	19	1 010 700	19	1 199 891	19	19	17	18
Market Turnover (US\$ million)	23	25 964	23	33 403	22	19	20	20
Monthly Liquidity %	33	28.34%	34	29.96%	33	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 Jun 2023	Year to Date 2023	Year to Date 2022	% Change Year on Year	2022	2021	2020	2019
Acquisition of Assets	-	-	523	-100.00%	523	3 679	4 742	1 107
Rights Issue	534	1 535	55	2690.40%	700	3 880	27 182	4 409
Via Prospectus (IPOs)	-	-	-	0.00%	-	-	-	-
Share Incentive	267	1 142	2 060	-44.56%	4 678	3 585	3 253	4 585
Waiver of Pre-emptive rights	2	1 439	3 160	-54.47%	7 396	14 278	35 048	25 745
TOTAL	803	4 115	5 797	-29.01%	13 297	25 422	70 225	35 847

NB: The totals may vary monthly

Annualised JSE liquidity

	Month Ended Jun 2023	Year to Date 2023	Year to Date 2022	% Change Year on Year	2022	2021	2020	2019
Overall JSE Liquidity %	31.65%	28.37%	33.37%	-14.98%	28.4	31.9	37.2	35.9
Central Order Book Trades Liquidity %	29.86%	25.87%	30.25%	-14.48%	25.7	28.9	34.9	34.2

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

Number of Companies / Securities Listed and Market Capitalisation

	Month Ended Jun 2023	Year to Date 2023	Year to Date 2022	% Change Year on Year	2022	2021	2020	2019
Mainboard, Venture, Development Capital and BEE								
Companies Listed	265	265	279	-5.02%	271	288	300	312
No of New Listings	-	1	4	-75.00%	4	9	5	6
No of Delistings	2	8	13	-38.46%	21	20	17	20
AltX								
Companies Listed	30	30	34	-11.76%	33	36	39	42
No of New Listings	-	1	-	100.00%	-	-	-	-
No of Delistings	-	3	2	-100.00%	3	4	2	4
Overall JSE								
No of New Listings	-	2	4	-50.00%	4	9	5	6
No of Delistings	2	11	15	-26.67%	24	24	20	24
Foreign Listings	61	61	71	-14.08%	67	72	69	71
Domestic Listings	234	234	242	-3.31%	237	252	270	283
Companies Listed	295	295	313	-5.75%	304	324	339	354
No of Securities Listed	1 360	1 360	1 181	15.16%	1 226	1 108	1 003	946
Market Capitalisation (Rbn at period)	21 919.1		20 014.6	9.52%	21 337.9	20 499.8	17 854.0	17 440.3

Note: AltX and Mainboard include companies that changed boards

FTSE/JSE Africa Index Series

	Index Code	Index Close Jun 2023	% Change Month On Month	Highest Index Close	Highest Date
Headline Indices					
All Share	J203	76 027.83	1.28%	80 791.36	2023/01/27
Mid Cap	J201	74 458.23	4.11%	84 924.77	2022/04/01
Small Cap	J202	67 811.72	3.19%	71 814.85	2023/02/03
Fledgling	J204	7 679.42	-0.36%	8 955.07	2022/01/17
Capped All Share	J303	37 983.49	2.07%	40 669.35	2023/01/27
Shareholder Weighted All Share	J403	14 254.32	3.90%	15 215.26	2023/01/27
Tradeable Indices					
Top 40	J200	70 705.47	1.01%	74 766.05	2023/01/27
Capped Top 40	J300	35 825.09	2.01%	38 254.11	2023/01/27
Shareholder Weighted Top 40	J400	13 078.93	4.02%	13 930.17	2023/01/27
Resource 10	J210	61 994.83	-8.17%	88 218.68	2022/03/02
Gold Mining	J150	-	0.00%	6 662.47	2020/07/27
Industrial 25	J211	106 419.90	3.55%	109 297.92	2023/05/17
Financial 15	J212	16 057.13	11.39%	18 847.58	2018/03/06
Financial and Industrial 30	J213	103 115.90	5.30%	103 984.40	2023/03/07
All Share Economic Group					
Energy	J10060	26 404.25	3.40%	48 548.27	2022/09/16
Basic Materials	J10055	44 870.99	-7.99%	63 059.85	2022/03/02
Industrials	J10050	34 662.25	1.78%	40 363.68	2022/02/11
Consumer Discretionary	J10040	41 065.20	0.32%	43 472.30	2023/05/12
Consumer Staples	J10045	77 481.12	4.23%	82 943.78	2023/02/23
Financials	J10030	40 638.04	11.66%	45 484.20	2022/03/29
Technology	J10010	41 657.87	11.70%	49 244.49	2021/04/01
Telecommunications	J10015	6 166.52	10.40%	8 885.92	2022/03/02
Health Care	J10020	5 367.22	7.46%	5 917.44	2021/09/28
Specialist Indices					
Responsible Investment Index	J113	13 124.94	3.90%	14 108.55	2023/01/27
FTSE/JSE Shariah All Share	J143	4 412.79	-3.92%	5 682.57	2022/03/02
REITS Index	JS3512	306.44	1.01%	400.63	2022/01/06
SA Listed Property Index	J253	294.42	0.39%	694.67	2017/12/29
Capped Property Index	J254	214.13	0.36%	597.86	2015/10/28
SA Resources	J258	36 030.67	-7.64%	50 476.60	2022/03/02
Value Index	J330	433.68	3.28%	500.14	2022/03/02
Growth Index	J331	1 020.64	-0.25%	1 087.59	2023/05/17
Secondary Market					
Alt-X	J232	822.84	6.06%	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 2023

Commodity Derivatives Market

	Jun 2023	May 2023	%Change Month on Month	Jun 2022	%Change Year on Year
Trades					
Futures					
Corn Contract	2 685	2 020	32.92%	2 918	-7.98%
Soya Future	10 760	9 963	8.00%	6 709	60.38%
Yellow Maize Future	23 636	11 830	99.80%	20 230	16.84%
Gold	48	67	-28.36%	43	11.63%
Sunflower Seeds Future	6 177	3 588	72.16%	3 665	68.54%
White Maize Future	33 159	17 296	91.71%	23 797	39.34%
Platinum	17	9	88.89%	19	-10.53%
Crude Oil	1	2	-50.00%	10	-90.00%
Total Futures	76 483	44 775	70.82%	57 391	33.27%
Options					
Corn Contract	130	99	31.31%	32	306.25%
Soya Future	82	158	-48.10%	96	-14.58%
Yellow Maize Future	348	294	18.37%	308	12.99%
Gold	-	-	-	-	-
Sunflower Seeds Future	28	39	-28.21%	27	3.70%
White Maize Future	827	679	21.80%	1 018	-18.76%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	1 415	1 269	11.51%	1 481	-4.46%
Volume					
Futures					
Corn Contract	29 448	19 795	48.76%	27 188	8.31%
Soya Future	79 088	93 824	-15.71%	83 369	-5.14%
Yellow Maize Future	111 049	64 526	72.10%	110 318	0.66%
Gold	354	556	-36.33%	971	-63.54%
Sunflower Seeds Future	26 800	21 176	26.56%	30 290	-11.52%
White Maize Future	129 718	70 466	84.09%	102 635	26.39%
Platinum	271	81	234.57%	158	71.52%
Crude Oil	8	56	-85.71%	77	-89.61%
Total Futures	376 736	270 480	39.28%	355 006	6.12%
Options					
Corn Contract	383	1 196	-67.98%	57	571.93%
Soya Future	1 195	1 751	-31.75%	2 272	-47.40%
Yellow Maize Future	2 882	2 829	1.87%	5 401	-46.64%
Gold	-	-	-	-	-
Sunflower Seeds Future	616	116	431.03%	1 071	-42.48%
White Maize Future	8 022	6 200	29.39%	10 566	-24.08%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	13 098	12 092	8.32%	19 367	-32.37%
Value(ZAR000)					
Futures					
Corn Contract	12 747 810	8 258 749	54.36%	12 212 605	4.38%
Soya Future	31 813 222	36 544 815	-12.95%	37 729 004	-15.68%
Yellow Maize Future	43 848 946	24 383 598	79.83%	49 924 159	-12.17%
Gold	131 636	214 678	-38.68%	279 294	-52.87%
Sunflower Seeds Future	11 481 384	9 056 483	26.78%	16 239 630	-29.30%
White Maize Future	49 824 624	25 801 371	93.11%	45 744 511	8.92%
Platinum	49 794	16 187	207.62%	23 938	108.01%
Crude Oil	1 088	7 879	-86.19%	13 480	-91.93%
Total Futures	149 898 505	104 283 761	43.74%	162 166 621	-7.57%
Options					
Corn Contract	7 350	10 135	-27.48%	826	789.39%
Soya Future	19 469	21 463	-9.29%	28 848	-32.51%
Yellow Maize Future	39 662	39 878	-0.54%	97 097	-59.15%
Gold	-	-	-	-	-
Sunflower Seeds Future	8 005	1 862	329.81%	17 704	-54.79%
White Maize Future	124 243	82 348	50.88%	178 628	-30.45%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-
Total Options	198 728	155 686	27.65%	323 103	-38.49%
Open Interest					
Futures					
Corn Contract	16 063	11 444	40.36%	9 341	71.96%
Soya Future	25 563	25 124	1.75%	21 104	21.13%
Yellow Maize Future	24 967	26 800	-6.84%	26 561	-6.00%
Gold	285	233	22.32%	212	34.43%
Sunflower Seeds Future	8 413	8 157	3.14%	7 518	11.90%
White Maize Future	29 178	29 374	-0.67%	26 384	10.59%
Platinum	248	30	726.67%	93	166.67%
Crude Oil	20	28	-28.57%	29	-31.03%
Options					
Corn Contract	1 610	1 787	-9.90%	46	3400.00%
Soya Future	2 296	2 508	-8.45%	1 089	110.84%
Yellow Maize Future	3 481	14 155	-75.41%	9 192	-62.13%
Gold	-	-	-	-	-
Sunflower Seeds Future	739	620	19.19%	817	-9.55%
White Maize Future	9 522	17 675	-46.13%	12 397	-23.19%
Platinum	-	-	-	-	-
Crude Oil	-	-	-	-	-