

Index Signals

31 July 2021



Headline Indices

		1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
J203T	FTSE/JSE All Share Index	4.2%	3.2%	12.1%	27.1%	9.7%	8.8%	11.6%
J403T	FTSE/JSE SWIX Index	1.6%	0.1%	7.6%	20.9%	5.5%	5.3%	10.7%
J433T	FTSE/JSE Capped SWIX Index	2.6%	2.4%	12.8%	27.1%	5.2%	4.4%	10.2%
J303T	FTSE/JSE CAPI Index	4.6%	4.6%	15.1%	30.8%	9.7%	8.5%	11.6%
J253T	FTSE/JSE SA Listed Property Index	-0.6%	-0.2%	22.5%	28.5%	-8.9%	-7.6%	4.8%
ALBI	JSE All Bond Composite Index	0.8%	5.7%	5.1%	13.9%	8.7%	8.9%	8.5%
STFIND	STeFI Index	0.3%	0.9%	1.8%	3.9%	5.9%	6.5%	6.2%
MSCIR	MSCI World Index (R)	4.3%	5.7%	13.0%	16.0%	18.3%	15.6%	20.1%

Other FTSE/JSE Indices

		1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
J210T	FTSE/JSE Resource 10 Index	11.8%	3.0%	20.1%	32.5%	24.4%	22.2%	7.0%
J211T	FTSE/JSE Industrial 25 Index	1.0%	2.5%	4.8%	19.7%	8.0%	6.6%	14.7%
J212T	FTSE/JSE Financial 15 Index	-1.4%	4.8%	12.5%	30.0%	-4.8%	1.4%	9.6%
J200T	FTSE/JSE Top 40 Index	4.5%	3.0%	11.3%	25.5%	10.3%	9.7%	11.8%
J201T	FTSE/JSE Mid Cap Index	2.8%	6.3%	16.1%	34.9%	5.8%	2.1%	9.5%
J202T	FTSE/JSE Small Cap Index	-1.1%	1.1%	24.6%	61.2%	4.5%	2.4%	10.0%
J259T	FTSE/JSE Dividend Plus Index	6.0%	8.4%	19.1%	44.0%	10.9%	11.7%	10.3%
J251T	FTSE/JSE Preference Share Index	0.7%	-4.2%	5.7%	19.0%	6.0%	5.3%	5.6%
J254T	FTSE/JSE Capped Property Index	-0.1%	-0.8%	22.4%	27.9%	-12.3%	-10.4%	3.1%

South African Inflation Rates to June 2021

	1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
Headline CPI	0.2%	1.0%	2.7%	4.9%	3.8%	4.2%	5.0%
PPI	0.8%	1.8%	4.7%	7.7%	4.6%	4.7%	5.1%

International Indices in USD

	1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
MSCI ALL COUNTRY WORLD INDEX	0.7%	3.6%	13.6%	33.2%	13.7%	13.8%	10.2%
MSCI World Index	1.8%	4.8%	16.2%	35.1%	14.5%	14.3%	11.1%
MSCI Emerging Market Index	-6.7%	-4.4%	-2.8%	20.6%	7.9%	10.4%	3.6%
Bloomberg Barclays Global Aggregate Bond Index	1.3%	1.4%	-1.0%	0.8%	4.6%	2.4%	1.9%

Exchange Rates

	1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
USD/ZAR	2.5%	0.8%	-2.8%	-14.1%	3.3%	1.1%	8.1%
EUR/ZAR	2.4%	-0.7%	-5.1%	-13.9%	3.8%	2.3%	6.2%
GBP/ZAR	3.1%	1.3%	-1.6%	-9.0%	5.4%	2.2%	6.4%
JPY/ZAR	3.6%	0.4%	-7.3%	-17.2%	4.0%	-0.4%	4.4%

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FTSE/JSE Economic Group and Sector Indices

		1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
J203T	FTSE/JSE All Share Index	4.2%	3.2%	12.1%	27.1%	9.7%	8.8%	11.6%
JI0055T	Basic Materials	11.8%	3.0%	19.9%	32.3%	26.0%	22.3%	9.6%
JS5521T	Chemicals	0.7%	-8.5%	30.7%	59.7%	-21.3%	-6.6%	1.4%
JS5511T	Industrial Materials	-0.3%	-15.6%	-3.5%	49.5%	4.0%	9.7%	20.5%
JS5512T	Industrial Metals & Mining	13.4%	7.3%	15.1%	31.9%	43.1%	37.0%	7.5%
JS5513T	Precious Metals & Mining	10.7%	-2.9%	6.9%	16.0%	31.9%	25.1%	9.7%
JI0050T	Industrials	5.9%	8.5%	21.6%	55.2%	-4.8%	-2.0%	6.0%
JS5011T	Construction & Materials	-4.9%	9.4%	27.9%	18.0%	-7.8%	-2.6%	-7.6%
JS5023T	General Industrials	6.7%	7.4%	19.1%	52.2%	-5.6%	-3.0%	9.0%
JS5022T	Electronic & Electrical Equipment	-6.3%	-1.0%	26.0%	59.5%	-10.6%	-4.9%	-3.6%
JS5026T	Industrial Transportation	9.0%	20.9%	45.1%	102.5%	1.4%	3.4%	8.0%
JS5025T	Support Services	0.2%	16.3%	30.7%	165.7%	23.5%	13.5%	6.4%
JI0045T	Consumer Staples	1.1%	6.6%	6.2%	31.3%	5.7%	2.0%	12.4%
JS4011T	Automobiles & Parts	7.2%	6.0%	33.3%	38.6%	18.9%	6.4%	6.4%
JS4511T	Beverages	-6.8%	0.7%	13.1%	22.3%	-2.8%	-5.5%	10.4%
JS4512T	Food Producers	-3.5%	1.4%	1.8%	11.0%	-9.3%	-5.6%	5.6%
JI0020T	Health Care	6.2%	8.7%	17.0%	22.9%	-9.5%	-12.8%	5.1%
JS2013T	Pharmaceuticals & Biotechnology	10.9%	11.4%	24.6%	34.1%	-10.8%	-13.1%	5.9%
JI0040T	Consumer Discretionary	6.3%	23.1%	39.9%	72.7%	7.3%	10.1%	20.0%
JS4521T	Personal Care, Drug & Grocery Stores	3.7%	10.0%	14.6%	27.0%	2.6%	3.9%	10.3%
JS4021T	Consumer Services	0.8%	3.9%	29.2%	90.7%	0.4%	-1.6%	7.7%
JS4051T	Travel & Leisure	2.9%	11.8%	46.0%	65.3%	-22.9%	-17.6%	-3.1%
JI0015T	Telecommunications	1.8%	9.7%	39.4%	45.5%	1.0%	-1.3%	3.2%
JS1512T	Telecommunications Service Providers	1.8%	9.7%	54.2%	79.4%	3.6%	0.0%	6.9%
JI0030T	Financial	-1.2%	4.7%	13.2%	29.2%	-5.0%	-0.2%	9.2%
JS3011T	Banks	-0.7%	7.5%	16.3%	47.8%	-3.7%	6.4%	11.8%
JS3032T	Nonlife Insurance	-3.5%	-2.3%	-5.8%	-5.5%	-3.5%	5.2%	11.1%
JS3031T	Life Insurance	-4.1%	0.5%	3.2%	6.0%	-6.4%	-0.9%	11.1%
JS3021T	Finance & Credit Services	-4.8%	10.0%	31.6%	37.4%	-0.3%	-0.7%	7.5%
JS3024T	Closed End Investments	-6.0%	-5.8%	11.4%	34.9%	6.7%	1.2%	11.4%
JI0010T	Technology	-5.9%	-14.9%	-19.3%	-10.6%	8.2%	-6.6%	5.9%
JS1011T	Software & Computer Services	-5.9%	-14.9%	-19.3%	-10.6%	8.2%	-6.6%	6.3%

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JSE Bond Indices

	1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
GOVI: ALBI Government Bonds	0.9%	5.7%	5.0%	13.9%	8.5%	8.7%	8.3%
OTHI: ALBI Non-Government Bonds	0.6%	6.2%	5.7%	14.0%	9.5%	9.5%	9.2%
Bonds 1-3 Years	0.9%	0.9%	2.0%	4.6%	8.8%	8.5%	7.7%
Bonds 3-7 Years	1.1%	2.1%	0.9%	8.5%	10.8%	10.0%	8.9%
Bonds 7-12 Years	1.1%	5.6%	4.6%	13.3%	9.9%	9.7%	8.9%
Bonds 12+ Years	0.6%	8.2%	7.7%	18.5%	7.6%	8.2%	8.3%
SA Government Inflation Linked Bonds Index	0.2%	2.3%	6.3%	16.5%	4.8%	3.2%	6.3%
Composite Inflation-Linked Bond Index	0.5%	2.3%	6.0%	16.7%	5.2%	3.5%	-

Other International Indices in USD

	1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
FTSE UK 100	0.4%	1.5%	11.3%	26.6%	-1.3%	1.9%	-
Nikkei 225	-4.0%	-5.6%	-5.9%	21.3%	7.3%	8.9%	-
FTSE/JSE ALL AFRICA EX SA 30	1.6%	3.6%	2.3%	27.0%	2.0%	5.7%	-
FTSE/JSE ALL AFRICA 40 INDEX	2.0%	2.8%	6.3%	33.2%	5.2%	8.8%	-

Sygnia Itrix Benchmark Indices in ZAR

	1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
FTSE/JSE Top 40 Index	4.5%	2.9%	9.7%	22.4%	7.0%	6.5%	8.5%
FTSE/JSE Top 40 SWIX Index	1.4%	-1.1%	4.1%	14.9%	2.3%	2.6%	7.4%
MSCI World Index (ZAR)	4.2%	5.3%	12.1%	14.4%	16.3%	13.5%	17.8%
MSCI USA Index (ZAR)	4.8%	6.2%	14.5%	16.5%	20.7%	16.9%	22.4%
MSCI Japan Index (ZAR)	1.1%	0.6%	-2.7%	5.7%	8.0%	7.5%	13.1%
S&P 500 Index (ZAR)	4.8%	6.0%	15.0%	15.4%	20.3%	-	-
S&P Global Property 40 Index (ZAR)	5.8%	7.6%	16.1%	7.3%	8.5%	-	-
FTSE100 Index (ZAR)	3.0%	2.2%	8.0%	8.5%	2.0%	3.1%	8.4%
Euro Stoxx 50 Index (ZAR)	3.1%	2.2%	11.4%	11.0%	9.1%	8.9%	10.9%
S&P Kensho New Economies Composite Index (ZAR)	-2.4%	-3.4%	-4.0%	37.6%	30.7%	-	-
S&P Global 1200 ESG Index (ZAR)	3.5%	4.5%	11.2%	-	-	-	-

Commodities in USD

	1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
Gold	3.8%	3.2%	-1.0%	-7.5%	14.8%	6.4%	-
Platinum	-0.7%	-11.3%	-1.6%	17.2%	9.1%	-1.4%	-
Copper	3.9%	-2.0%	23.7%	51.2%	16.2%	15.0%	-
Oil	1.1%	13.0%	37.0%	73.3%	0.6%	12.3%	-

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