

Index Signals

31 January 2021



Headline Indices

		1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
J203T	FTSE/JSE All Share Index	5.2%	21.2%	13.3%	14.5%	4.8%	8.1%	10.4%
J403T	FTSE/JSE SWIX Index	5.0%	18.2%	12.3%	9.7%	1.6%	6.1%	10.2%
J433T	FTSE/JSE Capped SWIX Index	3.1%	20.0%	12.7%	6.4%	-0.3%	4.3%	-
J303T	FTSE/JSE CAPI Index	4.1%	22.2%	13.6%	13.1%	4.1%	7.4%	10.2%
J253T	FTSE/JSE SA Listed Property Index	-3.2%	29.3%	4.9%	-34.6%	-18.8%	-8.5%	3.6%
ALBI	JSE All Bond Composite Index	0.8%	6.6%	8.4%	8.2%	8.5%	9.6%	8.6%
STFIND	STeFI Index	0.3%	0.9%	2.0%	5.1%	6.5%	6.9%	6.3%
MSCIR	MSCI World Index (R)	1.5%	7.8%	2.7%	15.8%	17.2%	12.2%	17.9%

Other FTSE/JSE Indices

		1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
J210T	FTSE/JSE Resource 10 Index	4.9%	27.6%	10.4%	31.7%	21.8%	24.2%	4.2%
J211T	FTSE/JSE Industrial 25 Index	8.5%	15.4%	14.3%	21.3%	4.1%	5.9%	15.2%
J212T	FTSE/JSE Financial 15 Index	-3.1%	23.9%	15.5%	-17.3%	-8.3%	0.1%	8.4%
J200T	FTSE/JSE Top 40 Index	5.4%	21.0%	12.7%	17.6%	6.0%	8.5%	10.6%
J201T	FTSE/JSE Mid Cap Index	2.6%	20.4%	16.2%	-9.3%	-2.8%	4.0%	8.3%
J202T	FTSE/JSE Small Cap Index	3.9%	26.5%	29.4%	4.3%	-5.2%	2.1%	7.7%
J259T	FTSE/JSE Dividend Plus Index	2.6%	21.3%	20.9%	12.2%	2.9%	11.5%	8.7%
J251T	FTSE/JSE Preference Share Index	1.0%	19.2%	12.6%	-9.7%	7.1%	6.1%	5.0%
J254T	FTSE/JSE Capped Property Index	-3.1%	30.2%	4.5%	-37.0%	-21.7%	-12.8%	1.7%

South African Inflation Rates to December 2020

	1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
Headline CPI	0.2%	0.4%	2.1%	3.1%	3.9%	4.6%	5.1%
PPI	0.2%	0.6%	2.9%	3.0%	3.9%	4.8%	5.6%

International Indices in USD

	1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
MSCI ALL COUNTRY WORLD INDEX	-0.5%	17.0%	17.2%	17.0%	7.9%	13.6%	8.9%
MSCI World Index	-1.0%	16.4%	16.2%	15.5%	8.3%	13.4%	9.5%
MSCI Emerging Market Index	3.1%	20.9%	24.1%	27.9%	4.4%	15.0%	4.2%
Bloomberg Barclays Global Aggregate Bond Index	-0.9%	2.3%	1.9%	6.4%	4.0%	4.3%	2.7%

Exchange Rates

	1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
USD/ZAR	2.5%	-7.4%	-11.6%	0.3%	8.2%	-1.0%	7.7%
EUR/ZAR	1.8%	-3.4%	-9.2%	9.9%	7.3%	1.2%	6.4%
GBP/ZAR	2.9%	-1.6%	-7.5%	4.5%	7.0%	-1.8%	6.1%
JPY/ZAR	1.1%	-7.5%	-10.7%	3.8%	9.8%	1.8%	5.1%

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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	5.2%	21.2%	13.3%	14.5%	4.8%	8.1%	10.4%
J510T	Basic Materials	5.0%	27.4%	10.4%	31.8%	22.4%	25.2%	6.9%
J135T	Chemicals	18.3%	74.0%	22.1%	-25.2%	-23.4%	-12.8%	-0.9%
J173T	Forestry & Paper	30.2%	52.8%	54.9%	49.6%	11.5%	12.1%	21.4%
J175T	Industrial Metals	-2.3%	26.6%	14.6%	88.3%	29.2%	74.8%	6.8%
J177T	Mining	4.4%	25.9%	8.6%	36.9%	31.6%	35.4%	8.1%
J150T	Gold Mining	5.1%	-7.8%	-33.7%	41.5%	49.2%	24.4%	6.0%
J153T	Platinum & Precious Metals	-0.1%	33.7%	29.8%	46.3%	68.2%	44.2%	2.5%
J154T	General Mining	5.6%	33.6%	18.5%	35.0%	24.7%	36.6%	8.9%
J520T	Industrials	4.1%	28.0%	27.6%	-12.6%	-15.6%	-2.7%	3.7%
J235T	Construction & Materials	-0.1%	9.8%	-7.7%	-22.1%	-19.8%	-5.7%	-10.7%
J272T	General Industrials	3.6%	31.6%	27.8%	-17.0%	-15.3%	-3.1%	7.2%
J273T	Electronic & Electrical Equipment	10.7%	19.6%	26.5%	-33.5%	-14.2%	-9.4%	-6.2%
J277T	Industrial Transportation	2.8%	24.7%	39.6%	10.0%	-18.2%	0.1%	4.4%
J279T	Support Services	35.7%	53.4%	103.3%	65.2%	9.8%	6.8%	3.2%
J530T	Consumer Goods	4.7%	29.3%	23.6%	16.9%	1.9%	-0.8%	12.7%
J335T	Automobiles & Parts	-0.2%	13.5%	4.0%	-19.8%	-1.5%	-1.7%	7.1%
J353T	Beverages	-6.4%	13.5%	8.1%	-18.6%	-8.4%	-10.6%	9.9%
J357T	Food Producers	0.2%	3.7%	9.1%	0.4%	-13.6%	-0.9%	5.9%
J540T	Health Care	10.8%	18.2%	5.0%	-9.2%	-15.7%	-13.0%	4.0%
J453T	Health Care Equipment & Services	9.0%	7.8%	3.0%	-24.6%	-13.2%	-14.1%	4.3%
J457T	Pharmaceuticals & Biotechnology	13.1%	34.0%	7.6%	20.7%	-18.7%	-11.2%	3.6%
J550T	Consumer Services	2.0%	15.5%	23.5%	-2.4%	-5.8%	5.3%	16.7%
J533T	Food & Drug Retailers	-0.4%	11.1%	10.8%	-4.1%	-2.7%	4.9%	9.9%
J537T	General Retailers	8.0%	31.7%	47.6%	-1.7%	-12.9%	-4.3%	6.5%
J555T	Media	-3.7%	-3.7%	29.9%	28.4%	6.8%	15.7%	27.4%
J575T	Travel & Leisure	0.6%	11.8%	13.2%	-53.6%	-33.4%	-20.9%	-7.2%
J560T	Telecommunications	2.7%	7.9%	4.3%	-6.1%	-12.7%	-6.1%	1.7%
J653T	Fixed Line Telecommunications	9.7%	31.5%	16.3%	5.9%	-9.6%	-7.5%	2.9%
J657T	Mobile Telecommunications	2.4%	7.0%	3.8%	-6.7%	-12.8%	-6.1%	1.6%
J580T	Financial	-2.6%	23.6%	14.1%	-17.4%	-9.5%	-1.1%	8.0%
J835T	Banks	-3.7%	25.0%	27.1%	-14.3%	-7.0%	6.6%	10.0%
J853T	Insurance	4.4%	8.6%	0.3%	-2.8%	-0.7%	12.9%	12.7%
J857T	Life Insurance	-2.6%	25.1%	2.7%	-14.6%	-8.5%	-0.1%	11.1%
J877T	General Financial	1.4%	14.5%	4.4%	-18.4%	-9.9%	-7.2%	4.5%
J898T	Equity Investment Instruments	-21.5%	25.9%	21.1%	-18.9%	2.7%	-0.3%	11.3%
J590T	Technology	14.5%	10.3%	10.7%	44.4%	8.3%	-0.3%	9.2%
J953T	Software & Computer Services	14.5%	10.3%	10.7%	44.4%	8.3%	-0.3%	9.4%

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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	0.8%	6.7%	8.5%	8.2%	8.1%	9.4%	8.4%
OTHI: ALBI Non-Government Bonds	0.5%	6.1%	7.9%	8.3%	9.5%	10.2%	9.2%
Bonds 1-3 Years	0.2%	0.3%	2.6%	10.7%	9.1%	9.2%	8.0%
Bonds 3-7 Years	0.5%	3.5%	7.6%	14.6%	11.4%	11.4%	9.5%
Bonds 7-12 Years	0.8%	6.5%	8.3%	10.2%	9.7%	10.4%	9.1%
Bonds 12+ Years	1.0%	9.4%	10.1%	4.7%	6.8%	8.6%	8.0%
SA Government Inflation Linked Bonds Index	1.3%	5.6%	9.5%	5.5%	3.2%	3.1%	6.3%
Composite Inflation-Linked Bond Index	2.0%	6.3%	10.0%	6.4%	3.5%	3.5%	-

Other International Indices in USD

	1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
FTSE UK 100	-0.5%	21.6%	13.8%	-8.7%	-6.4%	0.3%	-
Nikkei 225	-0.5%	20.4%	28.9%	23.4%	7.7%	12.8%	-
FTSE/JSE ALL AFRICA EX SA 30	4.1%	12.1%	24.1%	-1.0%	-0.5%	6.8%	-
FTSE/JSE ALL AFRICA 40 INDEX	4.4%	19.2%	25.3%	9.4%	1.0%	9.6%	-

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	5.4%	20.7%	11.6%	14.5%	2.9%	5.4%	7.4%
FTSE/JSE Top 40 SWIX Index	5.1%	17.1%	10.4%	10.2%	-0.6%	3.2%	7.1%
MSCI World Index (ZAR)	1.4%	7.5%	2.1%	14.0%	15.1%	10.1%	15.6%
MSCI USA Index (ZAR)	1.4%	6.2%	1.7%	18.3%	19.6%	13.3%	20.0%
MSCI Japan Index (ZAR)	1.4%	7.3%	8.6%	12.9%	10.5%	7.0%	12.4%
S&P 500 Index (ZAR)	1.3%	5.2%	0.4%	15.6%	18.6%	-	-
S&P Global Property 40 Index (ZAR)	1.5%	0.5%	-7.6%	-9.9%	6.2%	-	-
FTSE100 Index (ZAR)	2.1%	13.0%	0.5%	-8.1%	1.4%	-0.8%	7.0%
Euro Stoxx 50 Index (ZAR)	-0.3%	13.7%	-0.4%	5.1%	6.1%	4.0%	8.2%
S&P Kensho New Economies Composite Index (ZAR)	14.6%	38.5%	43.4%	77.8%	37.7%	-	-

Commodities in USD

	1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
GOLD	-2.5%	-1.6%	-6.5%	16.2%	11.5%	10.8%	-
Platinum	1.2%	27.6%	19.2%	13.1%	2.8%	4.6%	-
Copper	1.8%	17.7%	22.2%	41.4%	3.5%	11.6%	-
Oil	6.3%	45.1%	26.5%	-5.4%	-6.3%	9.5%	-

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