

# Index Signals

28 February 2021



## Headline Indices

		1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
J203T	FTSE/JSE All Share Index	5.9%	16.1%	20.3%	33.2%	7.6%	9.2%	10.7%
J403T	FTSE/JSE SWIX Index	4.6%	14.2%	18.7%	26.1%	3.5%	7.0%	10.5%
J433T	FTSE/JSE Capped SWIX Index	5.3%	14.5%	19.7%	23.9%	1.7%	5.2%	-
J303T	FTSE/JSE CAPI Index	6.2%	16.0%	20.8%	32.3%	6.8%	8.5%	10.5%
J253T	FTSE/JSE SA Listed Property Index	8.6%	19.5%	24.6%	-15.8%	-13.5%	-7.6%	4.6%
ALBI	JSE All Bond Composite Index	0.1%	3.3%	7.5%	8.3%	7.1%	9.8%	8.6%
STFIND	STeFi Index	0.3%	0.9%	1.9%	4.8%	6.4%	6.9%	6.3%
MSCIR	MSCI World Index (R)	3.2%	3.6%	-0.1%	24.3%	20.4%	13.1%	18.3%

## Other FTSE/JSE Indices

		1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
J210T	FTSE/JSE Resource 10 Index	11.7%	28.0%	22.6%	66.4%	28.5%	23.9%	4.9%
J211T	FTSE/JSE Industrial 25 Index	2.0%	9.4%	16.2%	32.3%	6.0%	6.9%	15.2%
J212T	FTSE/JSE Financial 15 Index	4.4%	9.6%	25.6%	-6.0%	-8.5%	1.6%	8.9%
J200T	FTSE/JSE Top 40 Index	6.0%	16.2%	19.6%	36.1%	9.0%	9.9%	10.9%
J201T	FTSE/JSE Mid Cap Index	3.1%	12.8%	21.9%	7.4%	-1.8%	3.3%	8.6%
J202T	FTSE/JSE Small Cap Index	8.4%	18.7%	38.3%	30.4%	-2.8%	2.2%	8.6%
J259T	FTSE/JSE Dividend Plus Index	6.2%	16.6%	28.2%	33.6%	4.7%	11.7%	9.5%
J251T	FTSE/JSE Preference Share Index	-1.2%	6.8%	9.8%	-7.2%	6.5%	6.8%	5.1%
J254T	FTSE/JSE Capped Property Index	9.7%	20.5%	25.6%	-17.8%	-16.2%	-11.4%	2.7%

## South African Inflation Rates to January 2021

	1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
Headline CPI	0.3%	0.5%	1.1%	3.2%	3.9%	4.5%	5.1%
PPI	0.8%	1.0%	2.5%	3.5%	4.0%	4.6%	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	2.3%	6.6%	13.0%	30.2%	10.3%	14.2%	8.8%
MSCI World Index	2.6%	5.8%	11.7%	29.3%	10.8%	14.1%	9.4%
MSCI Emerging Market Index	0.8%	11.5%	22.3%	36.0%	6.4%	15.2%	4.4%
Bloomberg Barclays Global Aggregate Bond Index	-1.7%	-1.3%	0.3%	3.9%	3.7%	3.5%	2.4%

## Exchange Rates

	1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
USD/ZAR	0.6%	-2.1%	-10.6%	-3.9%	8.7%	-0.9%	8.1%
EUR/ZAR	0.5%	-0.7%	-9.3%	5.5%	8.5%	1.3%	6.7%
GBP/ZAR	2.4%	2.5%	-6.6%	4.9%	9.3%	-0.8%	6.5%
JPY/ZAR	-1.1%	-4.2%	-11.0%	-2.9%	8.7%	0.2%	5.3%

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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	5.9%	16.1%	20.3%	33.2%	7.6%	9.2%	10.7%
J510T	Basic Materials	11.5%	28.1%	22.3%	66.2%	29.0%	24.3%	7.6%
J135T	Chemicals	12.8%	44.8%	37.1%	6.1%	-19.9%	-11.1%	0.2%
J173T	Forestry & Paper	3.9%	39.3%	51.5%	59.5%	14.5%	12.1%	21.2%
J175T	Industrial Metals	6.7%	23.1%	22.2%	150.7%	33.5%	52.9%	6.9%
J177T	Mining	11.6%	27.9%	20.9%	72.9%	39.2%	32.6%	8.8%
J150T	Gold Mining	-16.3%	-6.5%	-41.1%	20.6%	47.9%	11.3%	3.2%
J153T	Platinum & Precious Metals	19.2%	43.7%	46.3%	103.1%	84.9%	44.3%	4.3%
J154T	General Mining	15.0%	30.4%	35.0%	77.0%	32.6%	36.1%	10.0%
J520T	Industrials	4.0%	10.6%	30.2%	6.2%	-13.8%	-1.6%	4.3%
J235T	Construction & Materials	5.3%	-2.4%	-3.3%	3.9%	-19.7%	-5.8%	-9.4%
J272T	General Industrials	3.0%	11.2%	30.2%	0.1%	-14.2%	-1.9%	7.3%
J273T	Electronic & Electrical Equipment	20.1%	29.8%	54.3%	-11.5%	-9.6%	-5.7%	-3.6%
J277T	Industrial Transportation	14.0%	16.5%	49.6%	43.9%	-11.4%	2.4%	5.7%
J279T	Support Services	-8.7%	29.1%	76.0%	56.9%	5.2%	6.8%	2.1%
J530T	Consumer Goods	2.3%	8.5%	22.0%	28.5%	5.6%	-0.1%	12.8%
J335T	Automobiles & Parts	-3.0%	5.2%	-1.1%	-12.2%	-6.2%	-1.0%	6.9%
J353T	Beverages	-3.6%	-9.7%	-1.3%	1.6%	-9.5%	-10.8%	9.3%
J357T	Food Producers	-1.0%	3.2%	11.7%	12.3%	-13.9%	-1.2%	5.9%
J540T	Health Care	-1.5%	11.2%	6.0%	0.2%	-15.8%	-13.2%	3.9%
J453T	Health Care Equipment & Services	-2.1%	8.7%	7.3%	-18.9%	-13.3%	-13.9%	4.0%
J457T	Pharmaceuticals & Biotechnology	-0.8%	14.2%	4.5%	39.9%	-18.9%	-12.1%	3.7%
J550T	Consumer Services	2.7%	8.1%	26.8%	13.8%	-4.6%	6.9%	16.5%
J533T	Food & Drug Retailers	1.7%	3.8%	11.9%	9.6%	-3.2%	4.6%	9.5%
J537T	General Retailers	4.6%	18.6%	52.7%	16.3%	-12.6%	-2.2%	6.7%
J555T	Media	-1.0%	-1.9%	40.0%	50.0%	7.6%	16.7%	26.4%
J575T	Travel & Leisure	14.0%	8.7%	19.4%	-34.7%	-31.4%	-17.9%	-5.6%
J560T	Telecommunications	10.5%	9.0%	14.3%	13.4%	-9.2%	-3.5%	2.7%
J653T	Fixed Line Telecommunications	21.4%	30.5%	80.2%	59.1%	-3.7%	-0.5%	4.9%
J657T	Mobile Telecommunications	9.9%	8.0%	12.0%	11.5%	-9.5%	-3.7%	2.5%
J580T	Financial	4.8%	10.6%	24.8%	-4.4%	-8.9%	0.1%	8.6%
J835T	Banks	3.9%	8.7%	37.1%	-5.9%	-8.5%	7.8%	10.7%
J853T	Insurance	-8.8%	-1.2%	-0.9%	0.1%	-4.5%	8.4%	11.3%
J857T	Life Insurance	6.0%	11.9%	14.1%	3.0%	-8.1%	2.0%	11.4%
J877T	General Financial	2.4%	7.1%	8.1%	-6.3%	-10.6%	-6.7%	4.8%
J898T	Equity Investment Instruments	-5.7%	8.2%	11.9%	-23.4%	4.1%	-1.0%	10.2%
J590T	Technology	1.2%	11.8%	13.1%	51.0%	9.1%	-1.1%	9.2%
J953T	Software & Computer Services	1.2%	11.8%	13.1%	51.0%	9.1%	-1.1%	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	0.0%	3.3%	7.5%	8.2%	6.9%	9.6%	8.4%
OTHI: ALBI Non-Government Bonds	0.5%	3.0%	7.5%	8.8%	8.1%	10.5%	9.3%
Bonds 1-3 Years	-0.7%	-0.3%	1.2%	9.0%	8.4%	9.0%	7.8%
Bonds 3-7 Years	-2.2%	0.7%	3.9%	11.9%	10.0%	10.9%	9.1%
Bonds 7-12 Years	-0.5%	2.7%	7.1%	9.5%	8.4%	10.5%	9.1%
Bonds 12+ Years	1.6%	5.5%	10.8%	6.7%	5.6%	9.3%	8.4%
SA Government Inflation Linked Bonds Index	2.9%	6.9%	8.5%	7.7%	3.7%	3.6%	6.5%
Composite Inflation-Linked Bond Index	1.8%	6.2%	7.8%	7.8%	3.8%	3.8%	-

## Other International Indices in USD

	1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
FTSE UK 100	2.7%	8.1%	13.2%	7.0%	-3.2%	1.2%	-
Nikkei 225	2.9%	7.3%	24.4%	39.0%	9.5%	13.8%	-
FTSE/JSE ALL AFRICA EX SA 30	-2.9%	3.6%	12.4%	3.5%	-1.5%	5.8%	-
FTSE/JSE ALL AFRICA 40 INDEX	0.9%	10.3%	21.3%	20.9%	1.7%	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	6.0%	16.0%	18.6%	32.5%	5.7%	6.8%	7.6%
FTSE/JSE Top 40 SWIX Index	4.6%	13.6%	16.6%	25.6%	1.3%	4.4%	7.3%
MSCI World Index (ZAR)	3.1%	3.3%	-0.7%	22.3%	18.2%	11.0%	15.9%
MSCI USA Index (ZAR)	3.1%	3.2%	-1.8%	26.6%	22.7%	14.2%	20.4%
MSCI Japan Index (ZAR)	2.1%	2.3%	3.6%	20.6%	12.0%	8.0%	12.4%
S&P 500 Index (ZAR)	3.2%	3.0%	-2.7%	24.2%	21.7%	-	-
S&P Global Property 40 Index (ZAR)	3.1%	1.0%	-6.9%	-4.3%	10.3%	-	-
FTSE100 Index (ZAR)	3.7%	6.0%	1.5%	3.3%	5.4%	0.4%	7.3%
Euro Stoxx 50 Index (ZAR)	5.0%	3.4%	0.8%	15.2%	10.6%	5.6%	8.7%
S&P Kensho New Economies Composite Index (ZAR)	4.8%	24.9%	38.8%	89.0%	41.4%	-	-

## Commodities in USD

	1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
GOLD	-4.2%	-0.3%	-9.6%	8.2%	10.7%	7.6%	-
Platinum	12.6%	27.1%	31.0%	38.3%	7.7%	5.6%	-
Copper	16.4%	19.5%	36.3%	64.6%	9.7%	14.3%	-
Oil	17.0%	34.5%	42.3%	29.7%	-0.1%	12.6%	-

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