

INDEX SIGNALS

29 FEBRUARY 2020

HEADLINE INDICES

		1 MTH	3 MTHS	6 MTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS
J203T	FTSE/JSE ALL SHARE INDEX	-9.0%	-7.6%	-6.2%	-5.7%	3.1%	2.2%	9.9%
J403T	FTSE/JSE SWIX INDEX	-9.0%	-7.3%	-6.0%	-6.7%	1.2%	1.1%	10.0%
J433T	FTSE/JSE CAPPED SWIX INDEX	-9.5%	-9.1%	-6.6%	-9.6%	-1.1%	-0.2%	-
J303T	FTSE/JSE CAPI INDEX	-9.2%	-8.4%	-6.5%	-7.3%	2.0%	1.8%	9.8%
J253T	FTSE/JSE SA LISTED PROPERTY INDEX	-15.7%	-20.0%	-17.5%	-19.1%	-10.4%	-4.8%	8.0%
ALBI	JSE ALL BOND COMPOSITE INDEX	0.0%	3.0%	3.4%	8.9%	9.1%	7.2%	8.7%
STFIND	STEFI INDEX	0.5%	1.7%	3.5%	7.2%	7.3%	7.2%	6.5%
MSCIR	MSCI WORLD INDEX (R)	-3.8%	0.8%	4.4%	17.2%	14.0%	12.5%	16.8%

OTHER FTSE/JSE INDICES

		1 MTH	3 MTHS	6 MTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS
J210T	FTSE/JSE RESOURCE 10 INDEX	-11.6%	-8.9%	-3.7%	-3.8%	14.2%	2.0%	2.1%
J211T	FTSE/JSE INDUSTRIAL 25 INDEX	-6.5%	-2.1%	-5.4%	0.9%	2.2%	2.0%	14.7%
J212T	FTSE/JSE FINANCIAL 15 INDEX	-8.2%	-12.9%	-8.3%	-16.6%	1.7%	0.1%	10.7%
J200T	FTSE/JSE TOP 40 INDEX	-8.4%	-6.5%	-5.6%	-4.6%	4.4%	2.5%	9.8%
J201T	FTSE/JSE MID CAP INDEX	-12.9%	-11.6%	-4.9%	-6.8%	-2.3%	0.6%	10.0%
J202T	FTSE/JSE SMALL CAP INDEX	-13.3%	-13.7%	-11.3%	-16.8%	-11.4%	-4.4%	7.5%
J259T	FTSE/JSE DIVIDEND PLUS INDEX	-10.8%	-13.5%	-11.3%	-13.2%	3.9%	1.0%	8.4%
J251T	FTSE/JSE PREFERENCE SHARE INDEX	-3.9%	-5.1%	0.8%	10.6%	8.2%	9.0%	6.3%
J254T	FTSE/JSE CAPPED PROPERTY INDEX	-16.0%	-20.9%	-17.2%	-23.5%	-13.0%	-7.7%	6.3%

SOUTH AFRICAN INFLATION RATES TO JANUARY 2020

	1 MTH	3 MTHS	6 MTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS
HEADLINE CPI	0.3%	0.6%	1.2%	4.5%	4.3%	5.1%	5.1%
PPI	0.3%	0.2%	0.9%	4.6%	4.6%	5.4%	5.8%

INTERNATIONAL INDICES IN USD

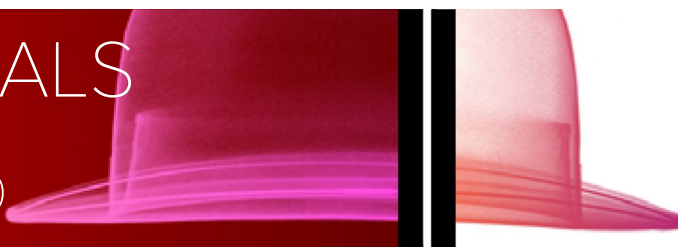
	1 MTH	3 MTHS	6 MTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS
MSCI ALL COUNTRY WORLD INDEX	-8.1%	-5.9%	1.1%	3.9%	7.0%	5.5%	8.1%
MSCI WORLD INDEX	-8.5%	-6.3%	0.9%	4.6%	7.2%	5.9%	8.7%
MSCI EMERGING MARKET INDEX	-5.3%	-3.0%	2.9%	-1.9%	4.9%	2.7%	3.2%
BLOOMBERG BARCLAYS GLOBAL AGGREGATE BOND INDEX	0.7%	2.6%	1.4%	7.9%	4.4%	2.9%	2.6%

EXCHANGE RATES

	1 MTH	3 MTHS	6 MTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS
USD/ZAR	5.1%	7.6%	3.5%	12.0%	6.3%	6.2%	7.4%
EUR/ZAR	4.7%	7.9%	4.0%	8.9%	7.9%	5.9%	5.2%
GBP/ZAR	2.1%	6.7%	8.9%	8.2%	7.5%	2.4%	5.6%
JPY/ZAR	5.7%	9.4%	1.9%	15.8%	8.0%	8.4%	5.5%

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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	-9.0%	-7.6%	-6.2%	-5.7%	3.1%	2.2%	9.9%
J510T	BASIC MATERIALS	-11.6%	-8.7%	-3.9%	-2.5%	14.5%	7.1%	4.6%
J135T	CHEMICALS	-20.5%	-27.3%	-31.7%	-52.6%	-17.8%	-12.4%	2.0%
J173T	FORESTRY & PAPER	-2.6%	-6.7%	-2.4%	-14.6%	-1.2%	6.3%	19.3%
J175T	INDUSTRIAL METALS	-19.8%	-25.8%	-29.2%	-18.7%	13.6%	6.8%	-1.4%
J177T	MINING	-11.6%	-6.9%	-0.6%	8.3%	23.0%	10.6%	5.3%
J150T	GOLD MINING	-1.7%	19.2%	7.1%	74.9%	30.4%	16.6%	3.8%
J153T	PLATINUM & PRECIOUS METALS	-14.2%	-2.1%	28.0%	72.3%	37.5%	9.6%	-2.3%
J154T	GENERAL MINING	-12.3%	-11.6%	-4.4%	-6.3%	19.7%	9.2%	6.6%
J520T	INDUSTRIALS	-14.4%	-18.4%	-14.9%	-27.4%	-10.1%	-5.3%	5.3%
J235T	CONSTRUCTION & MATERIALS	-21.1%	-27.0%	-18.2%	-30.0%	-17.3%	-13.9%	-10.7%
J272T	GENERAL INDUSTRIALS	-14.6%	-17.2%	-14.8%	-27.3%	-8.5%	-3.0%	10.6%
J273T	ELECTRONIC & ELECTRICAL EQUIPMENT	-9.7%	-14.8%	-9.0%	-14.5%	-8.7%	-6.8%	-1.5%
J275T	INDUSTRIAL ENGINEERING	-36.5%	-55.0%	-48.1%	-64.9%	-45.2%	-30.7%	-7.8%
J277T	INDUSTRIAL TRANSPORTATION	-12.8%	-19.4%	-15.0%	-30.5%	-13.5%	-10.8%	3.6%
J279T	SUPPORT SERVICES	-3.9%	-8.6%	-3.0%	-11.3%	-11.1%	-9.0%	-0.8%
J530T	CONSUMER GOODS	-6.9%	-5.4%	-6.8%	1.3%	-6.6%	-1.4%	13.0%
J335T	AUTOMOBILES & PARTS	-11.4%	-12.4%	-6.0%	7.5%	-0.8%	-6.6%	19.5%
J353T	BEVERAGES	-22.7%	-24.4%	-34.7%	-17.8%	-10.7%	-4.7%	11.3%
J357T	FOOD PRODUCERS	-11.5%	-14.0%	-10.8%	-16.0%	-15.1%	-6.7%	6.1%
J372T	HOUSEHOLD GOODS	48.9%	35.3%	11.7%	-35.0%	-73.2%	-53.8%	-21.7%
J540T	HEALTH CARE	-10.8%	-10.5%	10.3%	-18.1%	-19.0%	-17.3%	5.6%
J453T	HEALTH CARE EQUIPMENT & SERVICES	-9.0%	-7.0%	7.3%	-10.6%	-12.0%	-12.8%	7.6%
J457T	PHARMACEUTICALS & BIOTECHNOLOGY	-14.5%	-16.9%	16.8%	-30.3%	-28.7%	-23.7%	1.8%
J550T	CONSUMER SERVICES	-11.9%	-16.0%	-12.0%	-17.5%	3.0%	4.6%	18.6%
J533T	FOOD & DRUG RETAILERS	-11.0%	-12.7%	-2.3%	-9.0%	0.6%	2.7%	11.5%
J537T	GENERAL RETAILERS	-11.6%	-17.4%	-17.7%	-26.0%	-10.9%	-8.4%	8.8%
J555T	MEDIA	-15.3%	-25.4%	-32.1%	-13.9%	9.0%	9.8%	25.4%
J575T	TRAVEL & LEISURE	-18.8%	-26.0%	-27.3%	-41.4%	-23.9%	-14.6%	-0.8%
J560T	TELECOMMUNICATIONS	-8.5%	-18.5%	-24.7%	-9.9%	-9.9%	-11.3%	2.9%
J653T	FIXED LINE TELECOMMUNICATIONS	-19.2%	-44.4%	-66.7%	-61.2%	-22.9%	-15.9%	1.5%
J657T	MOBILE TELECOMMUNICATIONS	-8.0%	-17.0%	-20.9%	-5.0%	-9.1%	-11.1%	3.0%
J580T	FINANCIAL	-9.5%	-13.6%	-8.7%	-16.8%	-1.6%	-0.7%	10.3%
J835T	BANKS	-5.3%	-11.9%	-8.3%	-16.8%	6.4%	4.7%	12.3%
J853T	INSURANCE	-11.5%	-13.6%	-11.1%	-16.7%	4.5%	5.6%	14.7%
J857T	LIFE INSURANCE	-12.1%	-15.5%	-10.7%	-20.7%	-0.8%	-1.5%	12.7%
J877T	GENERAL FINANCIAL	-10.8%	-12.0%	-2.9%	-13.1%	-6.9%	-3.8%	7.1%
J898T	EQUITY INVESTMENT INSTRUMENTS	-0.2%	12.4%	26.4%	43.9%	6.9%	4.3%	13.3%
J590T	TECHNOLOGY	-3.2%	12.0%	0.2%	13.6%	-17.1%	-10.5%	7.1%
J953T	SOFTWARE & COMPUTER SERVICES	-3.2%	12.0%	0.2%	13.6%	-17.1%	-10.5%	7.2%

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29 FEBRUARY 2020

JSE BOND INDICES

	1 MTH	3 MTHS	6 MTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS
GOVI: ALBI GOVERNMENT BONDS	-0.1%	3.0%	3.3%	8.8%	8.8%	7.2%	8.6%
OTHI: ALBI NON-GOVERNMENT BONDS	0.0%	3.1%	3.9%	9.6%	9.9%	7.5%	9.5%
BONDS 1-3 YEARS	0.8%	2.3%	3.8%	8.2%	8.7%	8.1%	7.7%
BONDS 3-7 YEARS	0.2%	3.5%	5.0%	11.3%	9.9%	8.7%	8.9%
BONDS 7-12 YEARS	0.1%	3.1%	3.8%	10.7%	9.8%	7.8%	9.1%
BONDS 12+ YEARS	-0.3%	2.6%	2.6%	7.2%	8.4%	6.2%	8.6%
SA GOVERNMENT INFLATION LINKED BONDS INDEX	0.8%	1.7%	0.1%	1.8%	1.4%	3.1%	7.0%
COMPOSITE INFLATION-LINKED BOND INDEX	0.6%	1.5%	0.0%	1.8%	1.5%	3.2%	-

OTHER INTERNATIONAL INDICES IN USD

	1 MTH	3 MTHS	6 MTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS
FTSE UK 100	-12.3%	-11.3%	-3.8%	-10.1%	-2.1%	-4.7%	-
NIKKEI 225	-8.7%	-8.1%	0.4%	1.9%	5.0%	4.5%	-
FTSE/JSE ALL AFRICA EX SA 30	-7.1%	-1.9%	2.2%	3.4%	8.3%	0.1%	-
FTSE/JSE ALL AFRICA 40 INDEX	-8.8%	-4.9%	-1.4%	-1.8%	6.4%	0.0%	-

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	-8.4%	-6.6%	-7.0%	-7.7%	1.3%	-0.6%	6.7%
FTSE/JSE TOP 40 SWIX INDEX	-8.2%	-5.9%	-6.4%	-8.7%	-0.8%	-1.7%	6.6%
MSCI WORLD INDEX (ZAR)	-4.0%	0.5%	3.6%	15.0%	11.8%	10.3%	14.5%
MSCI USA INDEX (ZAR)	-3.7%	1.4%	4.7%	19.0%	14.6%	13.6%	18.6%
MSCI JAPAN INDEX (ZAR)	-4.5%	-1.6%	2.9%	11.0%	8.2%	8.0%	10.9%
S&P 500 INDEX (ZAR)	-3.9%	1.0%	4.6%	18.7%	-	-	-
S&P GLOBAL PROPERTY 40 INDEX (ZAR)	-2.9%	0.2%	-2.4%	8.0%	-	-	-
FTSE100 INDEX (ZAR)	-7.8%	-4.4%	-0.5%	0.6%	4.0%	1.3%	7.8%
EURO STOXX 50 INDEX (ZAR)	-4.3%	-3.0%	1.1%	9.9%	8.0%	4.3%	7.3%
S&P KENSHO NEW ECONOMIES COMPOSITE INDEX (ZAR)	-1.5%	5.1%	7.3%	20.6%	-	-	-

COMMODITIES IN USD

	1 MTH	3 MTHS	6 MTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS
GOLD	3.0%	12.4%	8.6%	24.7%	9.8%	6.4%	-
PLATINUM	-7.9%	-1.6%	-4.8%	1.6%	-4.7%	-5.7%	-
COPPER	0.1%	-4.8%	-1.8%	-14.7%	-2.1%	-1.1%	-
OIL	-14.6%	-20.5%	-15.7%	-25.2%	-2.9%	-4.0%	-