

# INDEX SIGNALS

31 MARCH 2020

## HEADLINE INDICES

		1 MTH	3 MTHS	6 MTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS
J203T	FTSE/JSE ALL SHARE INDEX	-12.1%	-21.4%	-17.7%	-18.4%	-2.1%	-0.1%	7.7%
J403T	FTSE/JSE SWIX INDEX	-14.2%	-23.3%	-19.6%	-20.9%	-4.6%	-1.9%	7.6%
J433T	FTSE/JSE CAPPED SWIX INDEX	-16.7%	-26.6%	-22.7%	-24.5%	-7.4%	-3.8%	-
J303T	FTSE/JSE CAPI INDEX	-13.3%	-22.9%	-19.1%	-20.1%	-3.5%	-0.8%	7.4%
J253T	FTSE/JSE SA LISTED PROPERTY INDEX	-36.6%	-48.2%	-47.8%	-47.9%	-23.0%	-13.5%	2.8%
ALBI	JSE ALL BOND COMPOSITE INDEX	-9.7%	-8.7%	-7.1%	-3.0%	5.3%	5.2%	7.4%
STFIND	STEFI INDEX	0.6%	1.7%	3.5%	7.2%	7.3%	7.2%	6.5%
MSCIR	MSCI WORLD INDEX (R)	-1.8%	0.8%	1.0%	11.5%	12.1%	11.5%	16.6%

## OTHER FTSE/JSE INDICES

		1 MTH	3 MTHS	6 MTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS
J210T	FTSE/JSE RESOURCE 10 INDEX	-11.4%	-24.5%	-14.3%	-18.5%	8.5%	1.4%	-0.1%
J211T	FTSE/JSE INDUSTRIAL 25 INDEX	-1.9%	-6.3%	-6.4%	-4.4%	0.0%	1.7%	13.8%
J212T	FTSE/JSE FINANCIAL 15 INDEX	-30.7%	-40.1%	-38.5%	-39.2%	-9.7%	-7.3%	5.9%
J200T	FTSE/JSE TOP 40 INDEX	-10.4%	-19.2%	-15.5%	-16.2%	-0.4%	0.5%	7.8%
J201T	FTSE/JSE MID CAP INDEX	-23.7%	-35.6%	-27.3%	-27.5%	-10.6%	-4.7%	6.4%
J202T	FTSE/JSE SMALL CAP INDEX	-21.7%	-32.6%	-32.1%	-33.0%	-18.4%	-8.5%	4.5%
J259T	FTSE/JSE DIVIDEND PLUS INDEX	-20.0%	-31.8%	-29.9%	-31.6%	-4.1%	-2.7%	5.3%
J251T	FTSE/JSE PREFERENCE SHARE INDEX	-27.0%	-30.4%	-28.4%	-22.3%	-3.2%	2.5%	2.8%
J254T	FTSE/JSE CAPPED PROPERTY INDEX	-38.0%	-50.0%	-49.7%	-51.8%	-25.8%	-16.5%	1.0%

## SOUTH AFRICAN INFLATION RATES TO FEBRUARY 2020

	1 MTH	3 MTHS	6 MTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS
HEADLINE CPI	1.0%	1.5%	1.9%	4.6%	4.2%	5.2%	5.1%
PPI	0.3%	0.7%	0.9%	4.5%	4.5%	5.4%	5.8%

## INTERNATIONAL INDICES IN USD

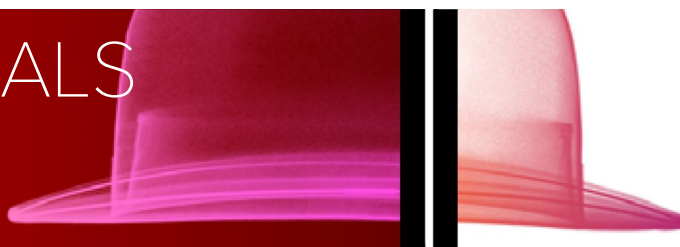
	1 MTH	3 MTHS	6 MTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS
MSCI ALL COUNTRY WORLD INDEX	-13.5%	-21.4%	-14.3%	-11.3%	1.5%	2.8%	5.9%
MSCI WORLD INDEX	-13.2%	-21.1%	-14.3%	-10.4%	1.9%	3.2%	6.6%
MSCI EMERGING MARKET INDEX	-15.4%	-23.6%	-14.6%	-17.7%	-1.6%	-0.4%	0.7%
BLOOMBERG BARCLAYS GLOBAL AGGREGATE BOND INDEX	-2.2%	-0.3%	0.2%	4.2%	3.6%	2.6%	2.5%

## EXCHANGE RATES

	1 MTH	3 MTHS	6 MTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS
USD/ZAR*	13.2%	27.7%	17.9%	24.4%	10.0%	8.0%	9.4%
EUR/ZAR*	13.0%	25.4%	19.3%	22.2%	11.2%	8.4%	7.2%
GBP/ZAR*	9.6%	19.5%	18.9%	18.5%	10.0%	4.3%	7.2%
JPY/ZAR*	13.2%	28.8%	18.3%	28.2%	11.3%	10.5%	7.8%

# INDEX SIGNALS

31 MARCH 2020

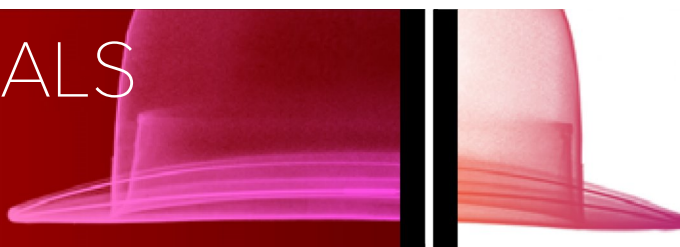


## FTSE/JSE ECONOMIC GROUP AND SECTOR INDICES

		1 MTH	3 MTHS	6 MTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS
J203T	FTSE/JSE ALL SHARE INDEX	-12.1%	-21.4%	-17.7%	-18.4%	-2.1%	-0.1%	7.7%
J510T	BASIC MATERIALS	-12.4%	-25.2%	-14.9%	-18.4%	8.5%	6.4%	2.2%
J135T	CHEMICALS	-71.5%	-81.7%	-78.1%	-87.2%	-46.8%	-30.9%	-10.5%
J173T	FORESTRY & PAPER	-3.4%	-12.9%	-1.7%	-14.1%	-4.6%	6.1%	17.3%
J175T	INDUSTRIAL METALS	4.4%	-29.6%	-22.7%	-28.7%	16.4%	14.4%	-0.1%
J177T	MINING	-8.9%	-20.5%	-9.8%	-6.6%	18.6%	10.9%	3.3%
J150T	GOLD MINING	5.0%	4.6%	32.0%	92.1%	30.0%	20.4%	4.2%
J153T	PLATINUM & PRECIOUS METALS	-32.9%	-44.1%	-17.9%	13.1%	21.1%	5.3%	-7.1%
J154T	GENERAL MINING	-5.6%	-18.4%	-13.5%	-17.7%	17.0%	10.0%	4.7%
J520T	INDUSTRIALS	-22.6%	-37.4%	-36.9%	-40.6%	-16.9%	-9.7%	1.9%
J235T	CONSTRUCTION & MATERIALS	-11.7%	-33.4%	-37.8%	-34.4%	-21.5%	-14.2%	-12.3%
J272T	GENERAL INDUSTRIALS	-22.5%	-36.5%	-36.3%	-40.1%	-14.8%	-7.8%	6.7%
J273T	ELECTRONIC & ELECTRICAL EQUIPMENT	-21.8%	-36.8%	-33.5%	-34.1%	-15.7%	-9.5%	-4.6%
J275T	INDUSTRIAL ENGINEERING	-36.2%	-64.4%	-68.1%	-77.3%	-51.5%	-35.9%	-12.8%
J277T	INDUSTRIAL TRANSPORTATION	-29.6%	-44.4%	-41.7%	-49.2%	-23.5%	-16.5%	-0.7%
J279T	SUPPORT SERVICES	-22.8%	-26.4%	-21.0%	-29.1%	-18.2%	-14.4%	-3.8%
J530T	CONSUMER GOODS	-4.5%	-9.8%	-9.3%	-5.0%	-9.7%	-1.7%	11.6%
J335T	AUTOMOBILES & PARTS	-32.3%	-39.4%	-39.1%	-36.1%	-14.8%	-13.2%	10.0%
J353T	BEVERAGES	-12.6%	-33.9%	-43.9%	-34.6%	-13.2%	-6.6%	8.9%
J357T	FOOD PRODUCERS	7.2%	-10.1%	-4.5%	-9.8%	-13.0%	-4.4%	6.5%
J372T	HOUSEHOLD GOODS	-41.0%	-5.9%	-19.4%	-58.0%	-76.9%	-59.5%	-26.0%
J540T	HEALTH CARE	-13.5%	-23.5%	-7.8%	-17.5%	-21.2%	-19.0%	3.3%
J453T	HEALTH CARE EQUIPMENT & SERVICES	-16.8%	-23.9%	-12.0%	-22.6%	-14.5%	-15.7%	5.4%
J457T	PHARMACEUTICALS & BIOTECHNOLOGY	-6.7%	-22.6%	1.3%	-5.6%	-29.8%	-23.6%	0.1%
J550T	CONSUMER SERVICES	-13.2%	-27.1%	-25.0%	-26.8%	-3.7%	0.6%	16.1%
J533T	FOOD & DRUG RETAILERS	-0.3%	-13.3%	-7.1%	-7.4%	0.5%	2.4%	11.4%
J537T	GENERAL RETAILERS	-31.8%	-43.9%	-44.4%	-46.6%	-21.3%	-14.9%	3.7%
J555T	MEDIA	-5.1%	-26.4%	-27.3%	-28.9%	3.7%	6.7%	23.6%
J575T	TRAVEL & LEISURE	-52.1%	-64.4%	-66.5%	-69.8%	-40.1%	-25.9%	-7.9%
J560T	TELECOMMUNICATIONS	-20.9%	-28.4%	-37.9%	-32.1%	-18.0%	-15.7%	0.5%
J653T	FIXED LINE TELECOMMUNICATIONS	-21.3%	-41.0%	-70.5%	-70.7%	-31.1%	-19.3%	-1.1%
J657T	MOBILE TELECOMMUNICATIONS	-20.9%	-27.8%	-35.2%	-28.5%	-17.2%	-15.5%	0.5%
J580T	FINANCIAL	-29.4%	-39.5%	-37.8%	-38.8%	-12.2%	-8.0%	5.8%
J835T	BANKS	-34.5%	-42.6%	-42.7%	-42.0%	-7.2%	-4.9%	6.6%
J853T	INSURANCE	10.7%	-4.6%	-5.9%	-6.9%	5.6%	8.2%	15.7%
J857T	LIFE INSURANCE	-21.3%	-36.1%	-32.8%	-34.4%	-8.0%	-6.5%	9.6%
J877T	GENERAL FINANCIAL	-24.1%	-33.8%	-27.0%	-32.7%	-14.7%	-9.0%	3.0%
J898T	EQUITY INVESTMENT INSTRUMENTS	-17.9%	-5.3%	-4.2%	7.5%	-1.8%	1.0%	10.9%
J590T	TECHNOLOGY	8.5%	11.9%	10.8%	12.7%	-14.0%	-10.6%	8.1%
J953T	SOFTWARE & COMPUTER SERVICES	8.5%	11.9%	10.8%	12.7%	-14.0%	-10.6%	8.2%

# INDEX SIGNALS

31 MARCH 2020



## JSE BOND INDICES

	1 MTH	3 MTHS	6 MTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS
GOVI: ALBI GOVERNMENT BONDS	-9.8%	-8.8%	-7.3%	-3.2%	5.0%	5.1%	7.2%
OTHI: ALBI NON-GOVERNMENT BONDS	-9.3%	-8.2%	-6.3%	-1.9%	6.3%	5.5%	8.2%
BONDS 1-3 YEARS	-0.5%	1.2%	2.8%	6.8%	8.3%	7.9%	7.5%
BONDS 3-7 YEARS	-7.1%	-5.1%	-2.6%	2.4%	6.9%	7.2%	8.0%
BONDS 7-12 YEARS	-10.9%	-9.9%	-7.8%	-2.7%	5.4%	5.5%	7.6%
BONDS 12+ YEARS	-11.7%	-11.2%	-10.0%	-6.7%	3.9%	3.8%	7.1%
SA GOVERNMENT INFLATION LINKED BONDS INDEX	-17.5%	-16.8%	-17.7%	-15.2%	-4.3%	-0.8%	4.9%
COMPOSITE INFLATION-LINKED BOND INDEX	-7.1%	-6.6%	-7.5%	-4.7%	-0.2%	1.6%	-

## OTHER INTERNATIONAL INDICES IN USD

	1 MTH	3 MTHS	6 MTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS
FTSE UK 100	-16.5%	-29.6%	-22.7%	-25.8%	-8.5%	-6.8%	-
NIKKEI 225	-10.1%	-19.2%	-12.6%	-8.1%	1.2%	1.9%	-
FTSE/JSE ALL AFRICA EX SA 30	-23.9%	-28.1%	-22.6%	-21.3%	-1.3%	-5.9%	-
FTSE/JSE ALL AFRICA 40 INDEX	-20.4%	-28.3%	-22.0%	-22.9%	-2.0%	-4.5%	-

## 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	-11.2%	-19.8%	-16.5%	-19.0%	-3.4%	-2.4%	4.7%
FTSE/JSE TOP 40 SWIX INDEX	-12.8%	-21.2%	-18.0%	-21.3%	-5.8%	-4.3%	4.5%
MSCI WORLD INDEX (ZAR)	-2.0%	0.3%	0.2%	9.4%	10.0%	9.4%	14.2%
MSCI USA INDEX (ZAR)	-1.3%	2.1%	2.4%	13.3%	13.3%	12.8%	18.4%
MSCI JAPAN INDEX (ZAR)	4.1%	5.3%	4.6%	14.1%	8.9%	8.0%	11.4%
S&P 500 INDEX (ZAR)	-0.7%	2.2%	2.3%	12.9%	-	-	-
S&P GLOBAL PROPERTY 40 INDEX (ZAR)	-6.5%	-2.3%	-10.1%	-4.9%	-	-	-
FTSE100 INDEX (ZAR)	-5.5%	-10.1%	-8.9%	-7.7%	1.0%	0.6%	7.2%
EURO STOXX 50 INDEX (ZAR)	0.0%	0.0%	0.0%	0.0%	-	-	-
S&P KENSHO NEW ECONOMIES COMPOSITE INDEX (ZAR)	-6.0%	0.1%	1.0%	11.9%	-	-	-

## COMMODITIES IN USD

	1 MTH	3 MTHS	6 MTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS
GOLD	-1.3%	6.0%	9.3%	26.1%	9.3%	6.6%	-
PLATINUM	-17.7%	-25.3%	-21.6%	-13.8%	-8.5%	-8.6%	-
COPPER	-13.9%	-22.1%	-16.3%	-26.0%	-6.4%	-4.5%	-
OIL	-46.9%	-60.2%	-56.6%	-61.0%	-20.3%	-13.5%	-