

INDEX SIGNALS

31 JULY 2020

HEADLINE INDICES

		1 MTH	3 MTHS	6 MTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS
J203T	FTSE/JSE ALL SHARE INDEX	2.6%	10.8%	1.0%	1.6%	3.6%	4.6%	10.3%
J403T	FTSE/JSE SWIX INDEX	2.4%	9.6%	-2.4%	-1.7%	0.7%	2.6%	10.0%
J433T	FTSE/JSE CAPPED SWIX INDEX	3.0%	9.7%	-5.6%	-5.1%	-1.5%	0.7%	-
J303T	FTSE/JSE CAPI INDEX	2.9%	10.9%	-0.4%	0.0%	2.6%	3.9%	10.0%
J253T	FTSE/JSE SA LISTED PROPERTY INDEX	-3.2%	9.0%	-37.6%	-41.2%	-20.2%	-10.5%	3.7%
ALBI	JSE ALL BOND COMPOSITE INDEX	0.6%	6.4%	-0.2%	4.2%	7.8%	7.4%	7.9%
STFIND	STEFI INDEX	0.4%	1.4%	3.0%	6.6%	7.1%	7.2%	6.5%
MSCIR	MSCI WORLD INDEX (R)	2.7%	4.5%	12.7%	27.3%	17.1%	14.1%	19.3%

OTHER FTSE/JSE INDICES

		1 MTH	3 MTHS	6 MTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS
J210T	FTSE/JSE RESOURCE 10 INDEX	8.3%	24.2%	19.3%	28.6%	22.1%	13.1%	4.9%
J211T	FTSE/JSE INDUSTRIAL 25 INDEX	-1.2%	5.3%	6.2%	4.3%	1.8%	4.1%	15.0%
J212T	FTSE/JSE FINANCIAL 15 INDEX	1.2%	-0.5%	-28.4%	-31.3%	-7.9%	-5.3%	7.0%
J200T	FTSE/JSE TOP 40 INDEX	2.4%	10.9%	4.3%	4.6%	4.9%	5.1%	10.6%
J201T	FTSE/JSE MID CAP INDEX	1.7%	8.1%	-22.0%	-14.5%	-4.4%	0.1%	7.4%
J202T	FTSE/JSE SMALL CAP INDEX	1.3%	9.1%	-19.4%	-22.3%	-11.4%	-5.5%	6.4%
J259T	FTSE/JSE DIVIDEND PLUS INDEX	3.7%	14.1%	-7.1%	-11.9%	4.2%	4.1%	7.4%
J251T	FTSE/JSE PREFERENCE SHARE INDEX	-2.8%	1.9%	-19.9%	-16.5%	0.9%	4.0%	3.9%
J254T	FTSE/JSE CAPPED PROPERTY INDEX	-3.0%	9.5%	-39.8%	-42.5%	-23.4%	-14.2%	1.9%

SOUTH AFRICAN INFLATION RATES TO JUNE 2020

	1 MTH	3 MTHS	6 MTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS
HEADLINE CPI	0.5%	-0.6%	1.0%	2.2%	3.7%	4.5%	5.0%
PPI	0.5%	-0.5%	0.1%	0.5%	4.0%	4.6%	5.1%

INTERNATIONAL INDICES IN USD

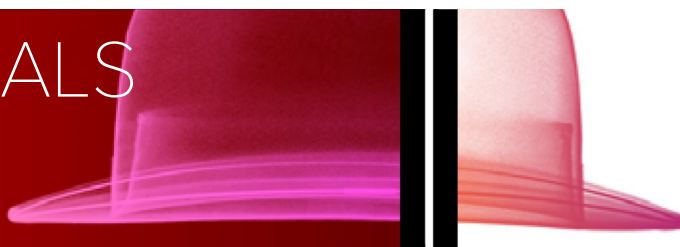
	1 MTH	3 MTHS	6 MTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS
MSCI ALL COUNTRY WORLD INDEX	5.3%	13.4%	-0.2%	7.2%	7.0%	7.4%	8.9%
MSCI WORLD INDEX	4.8%	12.8%	-0.7%	7.2%	7.5%	7.5%	9.6%
MSCI EMERGING MARKET INDEX	8.9%	17.8%	3.1%	6.5%	2.8%	6.1%	3.3%
BLOOMBERG BARCLAYS GLOBAL AGGREGATE BOND INDEX	3.2%	4.6%	4.5%	7.4%	4.2%	4.1%	2.7%

EXCHANGE RATES

	1 MTH	3 MTHS	6 MTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS
USD/ZAR	-2.0%	-7.3%	13.5%	18.7%	8.9%	6.1%	8.9%
EUR/ZAR	3.2%	0.1%	21.0%	26.7%	9.0%	7.7%	7.8%
GBP/ZAR	4.1%	-3.5%	13.0%	28.2%	8.7%	2.6%	7.0%
JPY/ZAR	0.0%	-6.2%	16.3%	22.1%	10.5%	9.5%	6.7%

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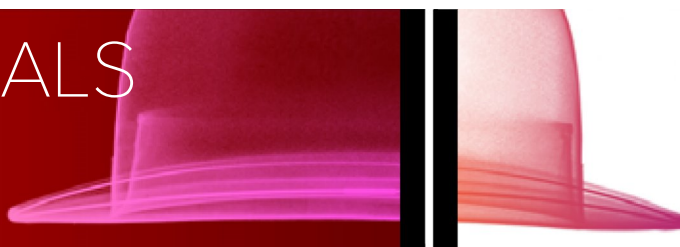


FTSE/JSE ECONOMIC GROUP AND SECTOR INDICES

		1 MTH	3 MTHS	6 MTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS
J203T	FTSE/JSE ALL SHARE INDEX	2.6%	10.8%	1.0%	1.6%	3.6%	4.6%	10.3%
J510T	BASIC MATERIALS	9.1%	25.2%	19.4%	29.5%	23.1%	17.4%	7.5%
J135T	CHEMICALS	3.6%	46.9%	-38.8%	-50.8%	-26.1%	-16.9%	-1.6%
J173T	FORESTRY & PAPER	-5.5%	-5.6%	-3.4%	-8.4%	-5.5%	2.3%	17.2%
J175T	INDUSTRIAL METALS	18.8%	55.9%	64.3%	28.2%	48.6%	40.5%	6.8%
J177T	MINING	10.4%	27.1%	26.1%	43.7%	34.7%	24.7%	8.9%
J150T	GOLD MINING	23.2%	37.2%	113.5%	199.9%	67.8%	51.9%	11.4%
J153T	PLATINUM & PRECIOUS METALS	20.7%	33.8%	12.7%	90.7%	57.4%	27.9%	0.1%
J154T	GENERAL MINING	4.3%	22.2%	14.0%	18.2%	25.5%	19.3%	9.2%
J520T	INDUSTRIALS	-2.6%	-2.1%	-31.5%	-34.9%	-16.2%	-8.4%	2.4%
J235T	CONSTRUCTION & MATERIALS	7.7%	20.1%	-15.6%	-24.6%	-11.4%	-10.4%	-10.2%
J272T	GENERAL INDUSTRIALS	-5.6%	-7.1%	-35.0%	-38.0%	-16.5%	-7.4%	6.4%
J273T	ELECTRONIC & ELECTRICAL EQUIPMENT	-5.5%	-19.3%	-47.4%	-47.6%	-22.5%	-14.6%	-7.4%
J277T	INDUSTRIAL TRANSPORTATION	2.4%	9.5%	-21.2%	-22.3%	-16.9%	-10.5%	2.0%
J279T	SUPPORT SERVICES	2.8%	6.9%	-18.8%	-21.0%	-11.3%	-15.2%	-2.7%
J530T	CONSUMER GOODS	-4.9%	-2.9%	-5.4%	-7.3%	-8.2%	-1.9%	12.1%
J335T	AUTOMOBILES & PARTS	-0.3%	21.2%	-22.9%	-24.5%	0.3%	-10.3%	11.1%
J353T	BEVERAGES	5.4%	6.7%	-24.7%	-36.6%	-11.6%	-5.3%	9.7%
J357T	FOOD PRODUCERS	-1.4%	-6.5%	-8.0%	-10.9%	-12.8%	-4.4%	5.9%
J540T	HEALTH CARE	-2.1%	3.4%	-13.6%	3.2%	-17.9%	-16.3%	4.2%
J453T	HEALTH CARE EQUIPMENT & SERVICES	2.8%	-3.4%	-26.8%	-13.2%	-15.0%	-15.3%	4.9%
J457T	PHARMACEUTICALS & BIOTECHNOLOGY	-7.8%	13.7%	12.2%	35.7%	-21.4%	-17.7%	3.1%
J550T	CONSUMER SERVICES	-1.6%	2.3%	-20.9%	-25.4%	-7.6%	1.8%	15.5%
J533T	FOOD & DRUG RETAILERS	-0.4%	1.2%	-13.4%	-10.7%	-3.5%	0.8%	9.0%
J537T	GENERAL RETAILERS	-2.9%	-0.3%	-33.4%	-41.1%	-17.0%	-13.4%	3.4%
J555T	MEDIA	-0.7%	21.0%	-1.1%	-21.5%	3.0%	12.5%	26.4%
J575T	TRAVEL & LEISURE	-16.5%	-8.2%	-59.0%	-67.5%	-34.5%	-24.8%	-7.0%
J560T	TELECOMMUNICATIONS	8.2%	16.4%	-10.0%	-30.5%	-12.4%	-12.4%	2.0%
J653T	FIXED LINE TELECOMMUNICATIONS	-0.9%	42.4%	-9.0%	-65.4%	-19.8%	-9.5%	1.7%
J657T	MOBILE TELECOMMUNICATIONS	8.7%	15.4%	-10.1%	-27.3%	-12.0%	-12.6%	2.0%
J580T	FINANCIAL	0.4%	1.2%	-27.6%	-29.7%	-9.9%	-5.9%	6.9%
J835T	BANKS	1.2%	-1.9%	-32.6%	-37.0%	-7.4%	-2.7%	7.5%
J853T	INSURANCE	-1.0%	-3.5%	-3.1%	-6.0%	6.9%	9.1%	14.5%
J857T	LIFE INSURANCE	1.0%	-1.1%	-16.8%	-19.6%	-2.9%	-2.7%	11.1%
J877T	GENERAL FINANCIAL	1.3%	3.9%	-21.9%	-19.0%	-11.5%	-9.9%	4.5%
J898T	EQUITY INVESTMENT INSTRUMENTS	-7.1%	-14.1%	-33.0%	-14.2%	-6.3%	-3.9%	9.0%
J590T	TECHNOLOGY	-0.2%	9.9%	30.5%	32.9%	-4.2%	-8.4%	7.7%
J953T	SOFTWARE & COMPUTER SERVICES	-0.2%	9.9%	30.5%	32.9%	-4.2%	-8.4%	7.8%

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31 JULY 2020



JSE BOND INDICES

	1 MTH	3 MTHS	6 MTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS
GOVI: ALBI GOVERNMENT BONDS	0.5%	6.4%	-0.3%	4.0%	7.4%	7.3%	7.8%
OTHI: ALBI NON-GOVERNMENT BONDS	1.0%	6.7%	0.4%	5.3%	9.0%	7.8%	8.6%
BONDS 1-3 YEARS	1.3%	3.4%	7.9%	11.9%	9.7%	9.2%	8.0%
BONDS 3-7 YEARS	1.5%	6.4%	6.5%	12.9%	10.4%	10.0%	9.0%
BONDS 7-12 YEARS	0.8%	8.4%	1.7%	6.7%	8.7%	8.4%	8.5%
BONDS 12+ YEARS	0.0%	6.1%	-4.9%	-1.2%	5.8%	5.7%	7.2%
SA GOVERNMENT INFLATION LINKED BONDS INDEX	-1.7%	-0.6%	-3.7%	-5.0%	0.2%	1.4%	5.8%
COMPOSITE INFLATION-LINKED BOND INDEX	-1.1%	-0.9%	-3.3%	-4.0%	0.6%	1.6%	-

OTHER INTERNATIONAL INDICES IN USD

	1 MTH	3 MTHS	6 MTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS
FTSE UK 100	0.9%	3.9%	-19.8%	-16.3%	-7.4%	-5.9%	-
NIKKEI 225	-0.7%	8.8%	-4.3%	3.6%	4.3%	4.3%	-
FTSE/JSE ALL AFRICA EX SA 30	0.0%	5.4%	-20.2%	-10.2%	-4.6%	-1.8%	-
FTSE/JSE ALL AFRICA 40 INDEX	1.2%	11.5%	-12.7%	-7.9%	-2.2%	0.4%	-

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	2.4%	10.8%	2.6%	1.1%	1.7%	2.0%	7.4%
FTSE/JSE TOP 40 SWIX INDEX	2.3%	9.6%	-0.1%	-1.2%	-1.2%	-0.1%	7.0%
MSCI WORLD INDEX (ZAR)	2.6%	4.1%	11.6%	25.1%	15.0%	11.9%	17.0%
MSCI USA INDEX (ZAR)	3.7%	5.2%	16.2%	31.7%	20.1%	16.1%	21.5%
MSCI JAPAN INDEX (ZAR)	-3.5%	-3.5%	3.9%	17.9%	8.5%	7.1%	12.6%
S&P 500 INDEX (ZAR)	3.4%	4.1%	15.1%	31.9%	-	-	-
S&P GLOBAL PROPERTY 40 INDEX (ZAR)	2.2%	-3.1%	-2.5%	5.9%	-	-	-
FTSE100 INDEX (ZAR)	-0.5%	-3.6%	-8.6%	-0.4%	0.9%	0.0%	8.2%
EURO STOXX 50 INDEX (ZAR)	1.3%	8.5%	5.5%	16.0%	6.0%	5.0%	9.4%
S&P KENSHO NEW ECONOMIES COMPOSITE INDEX (ZAR)	4.8%	13.5%	24.0%	40.8%	-	-	-

COMMODITIES IN USD

	1 MTH	3 MTHS	6 MTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS
GOLD	11.5%	15.1%	24.3%	39.3%	16.2%	12.7%	-
PLATINUM	11.9%	16.9%	-5.1%	4.6%	-1.0%	-1.5%	-
COPPER	6.8%	23.2%	15.7%	8.8%	0.5%	4.3%	-
OIL	5.5%	64.4%	-25.2%	-32.3%	-5.3%	-3.0%	-