

# Index Signals

31 October 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%	0.1%	3.3%	36.0%	12.6%	9.5%	11.1%
J403T	FTSE/JSE SWIX Index	2.8%	1.7%	1.8%	29.4%	9.7%	6.6%	10.4%
J433T	FTSE/JSE Capped SWIX Index	2.7%	3.3%	5.8%	39.8%	9.1%	6.1%	10.1%
J303T	FTSE/JSE CAPI Index	4.9%	0.8%	5.5%	41.8%	12.4%	9.4%	11.1%
J253T	FTSE/JSE SA Listed Property Index	-1.7%	4.8%	4.6%	65.9%	-6.8%	-6.1%	5.0%
ALBI	JSE All Bond Composite Index	-0.5%	-0.9%	4.7%	10.9%	9.5%	8.3%	7.9%
STFIND	STeFI Index	0.3%	0.9%	1.9%	3.7%	5.6%	6.4%	6.2%
MSCIR	MSCI World Index (R)	6.8%	7.9%	14.0%	31.4%	19.3%	18.3%	19.7%

## Other FTSE/JSE Indices

		1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
J210T	FTSE/JSE Resource 10 Index	8.4%	-6.7%	-3.9%	42.9%	20.9%	20.3%	5.8%
J211T	FTSE/JSE Industrial 25 Index	6.8%	0.1%	2.6%	21.1%	13.6%	7.7%	14.0%
J212T	FTSE/JSE Financial 15 Index	-3.8%	10.0%	15.3%	53.4%	0.3%	3.9%	10.2%
J200T	FTSE/JSE Top 40 Index	5.3%	-0.9%	2.1%	33.4%	13.4%	10.2%	11.0%
J201T	FTSE/JSE Mid Cap Index	1.2%	5.5%	12.1%	47.3%	8.2%	4.2%	9.8%
J202T	FTSE/JSE Small Cap Index	3.1%	16.5%	17.9%	83.7%	11.4%	5.3%	11.7%
J259T	FTSE/JSE Dividend Plus Index	7.5%	4.4%	13.2%	50.9%	12.9%	13.0%	10.4%
J251T	FTSE/JSE Preference Share Index	10.9%	28.4%	23.0%	61.8%	14.1%	10.0%	7.7%
J254T	FTSE/JSE Capped Property Index	-1.3%	5.3%	4.5%	67.8%	-10.9%	-8.4%	3.3%

## South African Inflation Rates to September 2021

	1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
Headline CPI	0.2%	1.7%	2.8%	5.0%	4.0%	4.4%	5.0%
PPI	0.9%	2.4%	4.3%	7.8%	4.8%	5.2%	5.3%

## International Indices in USD

	1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
MSCI ALL COUNTRY WORLD INDEX	5.1%	3.3%	7.0%	37.3%	17.5%	14.7%	11.3%
MSCI World Index	5.7%	3.8%	8.8%	40.4%	18.2%	15.5%	12.2%
MSCI Emerging Market Index	1.0%	-0.5%	-4.9%	17.0%	12.3%	9.4%	4.9%
Bloomberg Barclays Global Aggregate Bond Index	-0.2%	-2.4%	-1.1%	-1.2%	4.4%	2.4%	1.7%

## Exchange Rates

	1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
USD/ZAR	1.0%	3.9%	4.8%	-6.5%	1.0%	2.5%	6.7%
EUR/ZAR	0.9%	1.4%	0.7%	-7.1%	1.7%	3.5%	4.8%
GBP/ZAR	2.7%	2.4%	3.7%	-0.8%	3.4%	4.8%	5.0%
JPY/ZAR	-1.1%	0.0%	0.4%	-14.2%	0.6%	0.7%	2.7%

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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	5.2%	0.1%	3.3%	36.0%	12.6%	9.5%	11.1%
JI0055T	Basic Materials	8.7%	-6.9%	-4.1%	42.2%	22.0%	20.5%	8.5%
JS5521T	Chemicals	-8.6%	17.5%	7.5%	167.2%	-15.4%	-4.3%	3.8%
JS5511T	Industrial Materials	16.6%	13.1%	-4.5%	66.8%	9.8%	13.0%	23.6%
JS5512T	Industrial Metals & Mining	6.5%	-8.1%	-1.5%	33.8%	36.7%	34.5%	6.9%
JS5513T	Precious Metals & Mining	18.3%	-8.6%	-11.3%	23.0%	25.6%	23.0%	8.3%
JI0050T	Industrials	1.7%	-0.3%	8.2%	55.2%	-2.8%	-1.4%	5.7%
JS5011T	Construction & Materials	3.7%	12.9%	23.5%	58.5%	-4.4%	-1.7%	-5.9%
JS5023T	General Industrials	1.5%	-2.5%	4.7%	52.9%	-4.4%	-2.6%	8.2%
JS5022T	Electronic & Electrical Equipment	6.7%	6.8%	5.7%	61.0%	-7.9%	-2.9%	-3.0%
JS5026T	Industrial Transportation	-0.2%	8.4%	31.1%	96.2%	8.5%	5.4%	8.3%
JS5025T	Support Services	8.8%	9.0%	26.7%	118.5%	28.7%	15.7%	7.8%
JI0045T	Consumer Staples	1.5%	5.0%	11.9%	44.1%	10.6%	3.9%	11.7%
JS4011T	Automobiles & Parts	-5.3%	20.2%	27.4%	81.7%	29.3%	12.0%	8.5%
JS4511T	Beverages	4.5%	2.6%	3.2%	31.7%	2.7%	-4.7%	8.7%
JS4512T	Food Producers	-0.8%	5.5%	7.0%	11.4%	-0.9%	-4.5%	5.6%
JI0020T	Health Care	-2.6%	22.8%	33.5%	69.8%	5.3%	-6.4%	6.6%
JS2013T	Pharmaceuticals & Biotechnology	-9.7%	35.0%	50.4%	125.5%	14.5%	-3.7%	8.0%
JI0040T	Consumer Discretionary	15.8%	1.7%	25.2%	64.3%	14.1%	10.7%	19.2%
JS4521T	Personal Care, Drug & Grocery Stores	1.8%	7.6%	18.4%	36.9%	7.2%	6.7%	10.1%
JS4021T	Consumer Services	11.5%	26.9%	31.9%	116.0%	9.6%	6.5%	9.0%
JS4051T	Travel & Leisure	32.2%	45.1%	62.2%	137.0%	-10.9%	-12.2%	1.1%
JI0015T	Telecommunications	-1.9%	19.5%	31.1%	79.8%	15.2%	5.3%	5.3%
JS1512T	Telecommunications Service Providers	-1.9%	19.5%	31.0%	142.3%	7.7%	4.3%	10.5%
JI0030T	Financial	-3.2%	11.0%	16.2%	55.3%	0.0%	2.5%	9.9%
JS3011T	Banks	-5.4%	9.5%	17.8%	59.1%	2.8%	7.3%	12.2%
JS3032T	Nonlife Insurance	4.1%	3.2%	0.9%	5.6%	-3.8%	4.1%	10.4%
JS3031T	Life Insurance	-2.5%	13.7%	14.2%	46.8%	-2.7%	3.2%	11.9%
JS3021T	Finance & Credit Services	7.0%	22.4%	34.7%	84.5%	9.1%	4.7%	9.8%
JS3024T	Closed End Investments	30.1%	30.8%	23.2%	83.5%	15.8%	8.5%	13.8%
JI0010T	Technology	7.0%	-8.2%	-21.8%	-18.2%	7.5%	-8.9%	4.4%
JS1011T	Software & Computer Services	7.0%	-8.2%	-21.8%	-18.2%	7.5%	-8.9%	5.0%

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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	-0.5%	-1.0%	4.6%	10.8%	9.5%	8.1%	7.7%
OTHI: ALBI Non-Government Bonds	-0.1%	-0.3%	5.9%	11.7%	10.1%	9.0%	8.7%
Bonds 1-3 Years	-0.1%	0.5%	1.3%	2.8%	8.1%	8.2%	7.4%
Bonds 3-7 Years	-1.5%	-1.5%	0.6%	2.9%	10.2%	9.2%	8.3%
Bonds 7-12 Years	-1.3%	-2.2%	3.3%	9.0%	10.1%	8.8%	8.2%
Bonds 12+ Years	0.4%	-0.1%	8.1%	17.6%	9.2%	7.8%	7.9%
SA Government Inflation Linked Bonds Index	0.5%	2.1%	4.5%	14.7%	5.3%	3.4%	6.3%
Composite Inflation-Linked Bond Index	0.6%	2.2%	4.5%	15.1%	5.6%	3.7%	-

## Other International Indices in USD

	1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
FTSE UK 100	3.7%	1.3%	2.9%	37.1%	2.9%	3.1%	-
Nikkei 225	-4.3%	1.9%	-3.8%	15.4%	9.3%	8.8%	-
FTSE/JSE ALL AFRICA EX SA 30	3.7%	6.5%	10.3%	22.2%	7.7%	6.5%	-
FTSE/JSE ALL AFRICA 40 INDEX	5.0%	1.3%	4.1%	28.3%	11.2%	8.4%	-

## 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	5.1%	-3.3%	-0.5%	28.1%	9.6%	6.7%	7.7%
FTSE/JSE Top 40 SWIX Index	2.1%	-1.5%	-2.6%	20.1%	6.4%	3.5%	6.9%
MSCI World Index (ZAR)	6.7%	7.5%	13.2%	29.5%	17.3%	16.2%	17.4%
MSCI USA Index (ZAR)	8.0%	8.7%	15.5%	32.2%	21.3%	20.1%	21.7%
MSCI Japan Index (ZAR)	-2.4%	5.6%	6.2%	10.2%	8.3%	8.8%	13.1%
S&P 500 Index (ZAR)	8.0%	8.9%	15.4%	31.7%	20.5%	-	-
S&P Global Property 40 Index (ZAR)	6.9%	6.0%	14.0%	23.7%	8.4%	-	-
FTSE100 Index (ZAR)	4.9%	5.4%	7.7%	28.7%	3.9%	5.6%	7.8%
Euro Stoxx 50 Index (ZAR)	5.9%	5.4%	7.7%	33.5%	11.8%	10.6%	11.0%
S&P Kensho New Economies Composite Index (ZAR)	7.5%	5.7%	2.0%	40.5%	31.8%	-	-
S&P Global 1200 ESG Index (ZAR)	7.3%	7.9%	12.8%	-	-	-	-
MSCI Emerging Markets 50 Index (ZAR)	4.1%	0.6%	-	-	-	-	-

## Commodities in USD

	1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
Gold	3.3%	-2.4%	0.6%	-5.0%	14.0%	7.2%	-
Platinum	7.2%	-4.0%	-14.8%	20.5%	7.3%	0.9%	-
Copper	10.1%	2.1%	0.1%	48.7%	17.9%	15.6%	-
Oil	6.9%	11.0%	25.4%	120.7%	3.9%	12.0%	-

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