

# Index Signals

31 December 2021



## Headline Indices

		1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
J203T	FTSE/JSE All Share Index	4.8%	15.1%	14.2%	29.2%	15.7%	11.4%	12.2%
J403T	FTSE/JSE SWIX Index	4.6%	8.3%	8.9%	21.1%	10.7%	7.8%	10.9%
J433T	FTSE/JSE Capped SWIX Index	4.9%	8.7%	12.1%	27.1%	10.9%	7.2%	10.7%
J303T	FTSE/JSE CAPI Index	4.7%	14.4%	14.9%	31.7%	15.7%	11.1%	12.2%
J253T	FTSE/JSE SA Listed Property Index	7.9%	8.3%	14.8%	36.9%	-2.9%	-4.4%	5.9%
ALBI	JSE All Bond Composite Index	2.7%	2.9%	3.2%	8.4%	9.1%	9.1%	8.2%
STFIND	STeFI Index	0.3%	1.0%	1.9%	3.8%	5.5%	6.2%	6.2%
MSCIR	MSCI World Index (R)	3.9%	14.3%	20.4%	32.4%	26.0%	18.6%	20.7%

## Other FTSE/JSE Indices

		1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
J210T	FTSE/JSE Resource 10 Index	5.5%	22.2%	17.5%	32.4%	26.2%	22.5%	7.4%
J211T	FTSE/JSE Industrial 25 Index	2.8%	16.8%	10.6%	24.4%	16.4%	10.2%	15.2%
J212T	FTSE/JSE Financial 15 Index	9.1%	2.2%	15.2%	27.4%	1.1%	4.3%	10.5%
J200T	FTSE/JSE Top 40 Index	4.8%	16.3%	14.4%	28.4%	16.7%	12.4%	12.3%
J201T	FTSE/JSE Mid Cap Index	4.3%	3.8%	11.3%	28.9%	8.5%	4.3%	9.8%
J202T	FTSE/JSE Small Cap Index	7.3%	8.8%	21.5%	59.1%	15.0%	6.0%	11.8%
J259T	FTSE/JSE Dividend Plus Index	4.9%	15.4%	18.9%	37.1%	14.5%	13.5%	10.9%
J251T	FTSE/JSE Preference Share Index	6.5%	17.3%	36.8%	45.0%	15.1%	11.1%	7.9%
J254T	FTSE/JSE Capped Property Index	7.4%	8.3%	15.5%	37.1%	-5.7%	-6.8%	4.3%

## South African Inflation Rates to November 2021

	1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
Headline CPI	0.5%	1.0%	2.7%	5.5%	4.1%	4.4%	5.0%
PPI	1.4%	3.0%	5.3%	9.6%	4.9%	5.3%	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	4.0%	6.7%	5.6%	18.5%	20.4%	14.4%	11.9%
MSCI World Index	4.3%	7.8%	7.8%	21.8%	21.7%	15.0%	12.7%
MSCI Emerging Market Index	1.9%	-1.3%	-9.3%	-2.5%	10.9%	9.9%	5.5%
Bloomberg Barclays Global Aggregate Bond Index	-0.1%	-0.7%	-1.5%	-4.7%	3.4%	3.3%	1.7%

## Exchange Rates

	1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
USD/ZAR	-0.4%	6.1%	11.8%	8.7%	3.5%	3.1%	7.1%
EUR/ZAR	0.6%	4.1%	7.2%	1.0%	3.2%	4.7%	5.7%
GBP/ZAR	2.0%	6.6%	9.6%	7.7%	5.6%	5.3%	5.6%
JPY/ZAR	-1.8%	2.8%	7.7%	-2.6%	1.8%	3.4%	2.8%

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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	4.8%	15.1%	14.2%	29.2%	15.7%	11.4%	12.2%
JI0055T	Basic Materials	5.4%	22.3%	17.2%	31.9%	27.2%	22.9%	10.3%
JS5521T	Chemicals	-2.2%	-7.8%	19.3%	83.3%	-11.3%	-5.3%	3.1%
JS5511T	Industrial Materials	2.1%	14.2%	10.3%	39.1%	13.3%	10.6%	23.7%
JS5512T	Industrial Metals & Mining	8.8%	22.6%	19.9%	18.9%	44.6%	36.4%	7.8%
JS5513T	Precious Metals & Mining	-0.2%	30.0%	11.2%	12.1%	28.0%	25.3%	9.9%
JI0050T	Industrials	5.5%	5.2%	9.3%	30.7%	-1.9%	-1.8%	5.9%
JS5011T	Construction & Materials	7.5%	12.0%	15.9%	55.6%	0.1%	-1.2%	-5.4%
JS5023T	General Industrials	5.6%	5.0%	7.6%	24.5%	-4.6%	-2.8%	8.5%
JS5022T	Electronic & Electrical Equipment	9.3%	11.6%	4.5%	55.7%	-2.7%	-3.8%	-2.5%
JS5026T	Industrial Transportation	3.8%	1.3%	20.0%	64.2%	12.1%	4.6%	8.0%
JS5025T	Support Services	-5.5%	4.8%	5.1%	86.2%	29.8%	14.0%	7.4%
JI0045T	Consumer Staples	6.5%	6.3%	11.2%	22.3%	17.9%	4.5%	12.8%
JS4011T	Automobiles & Parts	2.2%	-10.2%	22.2%	51.7%	15.1%	7.7%	6.3%
JS4511T	Beverages	6.5%	4.8%	-4.2%	8.9%	4.6%	-2.8%	9.1%
JS4512T	Food Producers	-2.9%	-6.5%	-4.1%	1.4%	-3.0%	-5.8%	4.2%
JI0020T	Health Care	0.4%	-7.5%	23.8%	51.0%	4.9%	-6.1%	5.9%
JS2013T	Pharmaceuticals & Biotechnology	-5.1%	-16.3%	38.7%	76.3%	16.9%	-4.5%	7.0%
JI0040T	Consumer Discretionary	2.1%	40.7%	31.4%	76.3%	18.2%	16.9%	21.3%
JS4521T	Personal Care, Drug & Grocery Stores	6.9%	6.8%	17.0%	28.8%	7.9%	8.6%	9.0%
JS4021T	Consumer Services	3.0%	4.4%	19.9%	65.9%	4.6%	4.8%	8.1%
JS4051T	Travel & Leisure	16.8%	28.6%	45.3%	107.4%	-12.6%	-12.2%	0.4%
JI0015T	Telecommunications	4.5%	13.7%	41.1%	98.5%	18.5%	6.7%	6.6%
JS1512T	Telecommunications Service Providers	4.5%	13.7%	41.1%	134.4%	6.3%	3.4%	12.8%
JI0030T	Financial	8.7%	2.5%	16.1%	29.6%	1.6%	2.9%	10.2%
JS3011T	Banks	9.8%	3.2%	18.7%	33.8%	3.4%	7.6%	13.0%
JS3032T	Nonlife Insurance	4.7%	10.2%	5.5%	7.5%	-0.4%	6.0%	11.1%
JS3031T	Life Insurance	7.3%	-4.8%	6.5%	11.6%	-4.3%	2.6%	10.8%
JS3021T	Finance & Credit Services	6.6%	10.1%	20.0%	68.1%	11.5%	3.9%	10.4%
JS3024T	Closed End Investments	33.9%	73.5%	63.9%	52.5%	32.1%	14.9%	16.7%
JI0010T	Technology	0.8%	3.5%	-16.4%	-17.9%	4.3%	-10.6%	3.3%
JS1011T	Software & Computer Services	0.8%	3.5%	-16.4%	-17.9%	4.3%	-10.6%	3.9%

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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	2.7%	2.8%	3.2%	8.3%	9.0%	8.8%	8.0%
OTHI: ALBI Non-Government Bonds	2.8%	3.5%	3.8%	9.6%	9.8%	9.9%	9.0%
Bonds 1-3 Years	0.3%	1.4%	2.9%	4.2%	7.7%	8.4%	7.5%
Bonds 3-7 Years	1.4%	1.1%	2.2%	2.5%	10.0%	9.7%	8.5%
Bonds 7-12 Years	3.4%	2.3%	2.5%	6.9%	9.8%	9.6%	8.5%
Bonds 12+ Years	3.1%	4.1%	4.1%	12.6%	8.8%	8.7%	8.3%
SA Government Inflation Linked Bonds Index	4.6%	5.0%	7.0%	14.9%	7.0%	4.6%	6.3%
Composite Inflation-Linked Bond Index	4.5%	5.1%	7.2%	15.5%	7.3%	5.0%	-

## Other International Indices in USD

	1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
FTSE UK 100	6.4%	4.6%	2.6%	13.2%	5.2%	2.5%	-
Nikkei 225	1.7%	-5.5%	-3.5%	-5.8%	11.1%	8.3%	-
FTSE/JSE ALL AFRICA EX SA 30	2.8%	1.9%	6.3%	11.5%	7.9%	8.0%	-
FTSE/JSE ALL AFRICA 40 INDEX	3.9%	6.9%	5.2%	14.5%	11.8%	10.2%	-

## 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	4.7%	15.9%	11.5%	23.3%	12.8%	8.8%	8.9%
FTSE/JSE Top 40 SWIX Index	4.3%	7.5%	5.2%	13.5%	7.3%	4.9%	7.5%
MSCI World Index (ZAR)	3.8%	14.0%	19.7%	30.5%	23.9%	16.6%	18.4%
MSCI USA Index (ZAR)	3.4%	16.4%	22.7%	36.1%	28.8%	20.3%	22.4%
MSCI Japan Index (ZAR)	1.4%	1.7%	11.3%	8.6%	13.3%	9.8%	13.8%
S&P 500 Index (ZAR)	3.9%	17.4%	24.0%	37.9%	28.2%	-	-
S&P Global Property 40 Index (ZAR)	6.1%	17.8%	23.7%	37.7%	13.3%	-	-
FTSE100 Index (ZAR)	6.7%	11.0%	15.0%	23.1%	8.9%	6.0%	8.6%
Euro Stoxx 50 Index (ZAR)	6.5%	10.5%	13.4%	22.2%	16.4%	10.4%	12.4%
S&P Kensho New Economies Composite Index (ZAR)	-3.8%	3.1%	-1.1%	11.6%	35.2%	-	-
S&P Global 1200 ESG Index (ZAR)	3.9%	15.5%	20.2%	-	-	-	-
MSCI Emerging Markets 50 Index (ZAR)	0.8%	4.7%	-6.8%	-	-	-	-
Solactive Developed Markets Healthcare 150 Index (ZAR)	6.8%	14.3%	-	-	-	-	-

## Commodities in USD

	1 Mth	3 Mths	6 Mths	1 Year	3 Years	5 Years	10 Years
Gold	2.0%	6.0%	3.9%	-3.4%	12.9%	9.9%	-
Platinum	1.7%	1.6%	-9.7%	-9.4%	7.1%	1.5%	-
Copper	0.9%	7.2%	3.3%	25.2%	17.6%	12.0%	-
Oil	12.4%	-0.7%	4.2%	50.2%	12.6%	7.1%	-

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