

# FTSE-JSE Multi Asset Indices

## Market Data Products Specifications

**Version: 1.0**

**Created by:** JSE Market Data Department

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## 1 VERSION CONTROL

Version	Author	Date	Reason for Change
1.0	Tshepo Modise	October 2021	Initial Document Publication

## 2 DISCLAIMER

This document is provided strictly for informational purposes solely for developing or operating systems for your use that interact with the market data systems of the JSE. The JSE reserves the right to withdraw, modify, or replace the specification (or any part thereof) at any time by means of a notice to contracted clients.

To the extent allowed by law, JSE does not (expressly, tacitly or impliedly) guarantee or warrant the availability, sequence, accuracy, completeness, reliability or any other aspect of any of the information contained in, linked to or distributed through this specification, or that the information contained therein is up to date.

## 3 INTRODUCTION

This document contains the file specifications of FTSE/JSE Multi Index Valuations files.

Prospective subscribers that are interested in subscribing to a data file(s) must contact the Market Data Department in writing via [MDSalesTeam@jse.co.za](mailto:MDSalesTeam@jse.co.za).

Data files are made available via the Information Delivery Portal (IDP), which is the JSE's primary client facing FTP server. IDP is access controlled so access to it requires an approved IDP userid and password.

### 3.1 CONFIRMATION OF IDP USER ID AND PASSWORD

1. If you are a new IDP user, a representative from the JSE Market Data Support will provide you with your Username and password
2. A Market Data Account Manager from the Information Services Division will contact you to confirm receipt of the data file(s), User ID and Password.
3. The onus is on you to test as soon as you have received the above-mentioned information to ensure that you can successfully access the IDP server.

Should you experience any problems relating to the information communicated to you or the actual testing using the provided information, please contact the under-mentioned persons for assistance:

- |    |                        |                     |
|----|------------------------|---------------------|
| 1. | Client Service Centre  | 011 520 7777 / 7799 |
| 2. | Market Data Department | 011 520 7000        |

## 1. Data Product List

Product Name	File Name	File Type	Dissemination Frequency	Dissemination Time	Delivery channel	FTP Location
FTSE/JSE Multi Asset Indices (Global)	JMAPGE_[yyyymmdd]	Index Valuation	Daily	5:30	FTP	Valuation
	JMAGMA[yyyymmdd]	Index Valuation	Daily	5:30	FTP	Valuation
	JMAGE[yyyymmdd]	Index Valuation	Daily	5:30	FTP	Valuation
FTSE/JSE Multi Asset Indices (Local)	JMA[yyyymmdd]	Index Valuation	Daily	22:30	FTP	Valuation

## 4 FTSE/JSE MULTI ASSET INDICES - GLOBAL

### 4.1 INDEX VALUATION (JMAPGE)

The “FTSE/JSE Multi Asset Composite Indexes Global” series includes benchmarks with exposures to both domestic South African assets (including equity, fixed income and property), alongside global equity and global fixed income. Each index is constructed as a composite of a selection of asset class exposures, represented by a combination of FTSE and FTSE/JSE indexes. Each family within the series includes a selection of weighting ratios, designed to be consistent with exposure limits under Regulation 28 of the Pension Fund Act.

#### CSV Report(s)

<b>Total rows</b>	Varies	
<b>Total columns</b>	Fixed - 7	
<b>Heading</b>		
	<b>Actual/&lt;Pattern&gt;/&lt;Example&gt;</b>	<b>Row, Column</b>
<b>Column headings</b>		1,1-7
<b>Detail</b>		
<b>Field Name</b>	<b>Field Description</b>	<b>Column No.</b>
Date	Calculation or valuation date of index data reported	1
Index	Official Index Code	2
Description	Long name description of the index	3
IndexValue_ZAR	The value of the index at calculation time	4
DailyTotalRtn_ZAR	Daily total return index value of the index in Rands	5
MthToDtTotalRtn_ZAR	Month to date total return index value of the index in Rands	6
YearToDtTotalRtn_ZAR	Year to date total return index value of the index	7

## 4.2 INDEX VALUATION (JMAGMA)

### CSV Report(s)

<b>Total rows</b>	Varies	
<b>Total columns</b>	Fixed - 7	
<b>Heading</b>		
	<b>Actual/&lt;Pattern&gt;/&lt;Example&gt;</b>	<b>Row, Column</b>
<b>Column headings</b>		1,1-7
<b>Detail</b>		
<b>Field Name</b>	<b>Field Description</b>	<b>Column No.</b>
Date	Calculation or valuation date of index data reported	1
Index	Official Index Code	2
Description	Long name description of the index	3
IndexValue_ZAR	The value of the index at calculation time	4
DailyTotalRtn_ZAR	Daily total return index value of the index in Rands	5
MthToDtTotalRtn_ZAR	Month to date total return index value of the index in Rands	6
YearToDtTotalRtn_ZAR	Year to date total return index value of the index	7



### 4.3 INDEX VALUATION (IMAGE)

#### CSV Report(s)

<b>Total rows</b>	Varies	
<b>Total columns</b>	Fixed - 7	
<b>Heading</b>		
	<b>Actual/&lt;Pattern&gt;/&lt;Example&gt;</b>	<b>Row, Column</b>
<b>Column headings</b>		1,1-7
<b>Detail</b>		
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DailyTotalRtn_ZAR	Daily total return index value of the index in Rands	5
MthToDtTotalRtn_ZAR	Mont to date total return index value of the index in Rands	6
YearToDtTotalRtn_ZAR	Year to date total return index value of the index	7

## 5 FTSE/JSE MULTI ASSET INDICES - LOCAL

### 5.1 INDEX VALUATION (JMA)

The “FTSE/JSE Multi Asset Composite Indexes Domestic” series includes benchmarks with exposure to domestic South African assets; including local equity and local fixed income. Each index is constructed as a composite of at least one local market equity and one local market fixed income index. Each family within the series includes a selection of weighting ratios, designed to be consistent with exposure limits under Regulation 28 of the Pension Fund Act.

#### CSV Report(s)

<b>Total rows</b>	Varies	
<b>Total columns</b>	Fixed - 7	
<b>Heading</b>		
	<b>Actual/&lt;Pattern&gt;/&lt;Example&gt;</b>	<b>Row, Column</b>
<b>Column headings</b>		1,1-7
<b>Detail</b>		
<b>Field Name</b>	<b>Field Description</b>	<b>Column No.</b>
Date	Calculation or valuation date of index data reported	1
Index	Official Index Code	2
Description	Long name description of the index	3
IndexValue_ZAR	The value of the index at calculation time	4
DailyTotalRtn_ZAR	Daily total return index value of the index in Rands	5
MthToDtTotalRtn_ZAR	Month to date total return index value of the index in Rands	6
YearToDtTotalRtn_ZAR	Year to date total return index value of the index	7