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Resource Link

Resource Title

Creator

Description

S&P Dow Jones Indices

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S&P Dow Jones Indices LLC

Standard & Poor's Dow Jones Indices provides the Board with access to detailed constituent and weights information for the following index packages:

Equities:

--S&P US Data: the US data package that includes but is not limited to the S&P 500 and S&P 1500 indices. These data can be turned on for any Board staff via Bloomberg Terminals at the individual UUID level and via S&P's SPICE (S&P Dow Jones Indices and Constituent Engine) portal (*recommended for the US package so that the Bloomberg API download caps are not reached*). The Board also receives this via FTP as a Board site license.

--S&P Global 1200: These data can be turned on for any Board staff via Bloomberg Terminals at the individual UUID level and via S&P's SPICE portal.

--S&P Select Sectors: This includes banks, computers, healthcare, home builders, insurances, natural resources and more. These data can be turned on for any Board staff via Bloomberg Terminals at the individual UUID level and via S&P's SPICE portal. Some of the sector index data are received via FTP as a Board site license.

--Dow Jones Averages: These data can be turned on for any Board staff via Bloomberg Terminals at the individual UUID level.

Commodities:

--S&P GCSI: The S&P GSCI is based on global production and therefore is heavily tilted to oil (70-80%), which is why some asset holders (like pensions) prefer the DJ UBS index. These data can be turned on for any Board staff via Bloomberg Terminals at the individual UUID level. The Board also receives this via FTP as a Board site license.

--S&P DJCI: S&P developed its own commodity index since the UBS commodity index moved to Bloomberg. The new Dow Jones Commodity Index has caps on the various sectors. This is provided to the Board via FTP as a site license as it is not available via Bloomberg Terminals or the SPICE portal.

--S&P World Commodity Index: This is provided to the Board via FTP as it is not

available via Bloomberg Terminals or the SPICE platform.

Municipals:

--S&P Municipal Bond Index: The S&P Municipal Bond Index is a broad, market value-weighted index, tracking fixed-rate tax-free bonds and bonds subject to the alternative minimum tax (AMT). The index includes bonds of all quality - from AAA to non-rated, excluding defaulted bonds - and from all sectors of the municipal bond market. The Board receives these data via FTP as a Board site license.

Geographical Coverage

United States

Global

Date Coverage

- S&P 500 from Sept. 11, 1989 to present;
- S&P 1500 from Jan. 3, 2006 to present;
- S&P Municipal Bond Index from June, 2019, to present;
- All other indices from Jan. 2, 2015 to the present, with deeper history available upon request. Updated daily.

Data Storage Location

Board Data Platform

Database: bdp_sp_dow_jones_indices

Tables:

- vw_equity_constituents_close (combined constituent close details for all equity indices)
- fixed_income_constituents_close (combined constituent close details for all fixed income files)

Access Information

Hadoop Distributed File System (HDFS): /prod/bdp/data/sp_dow_jones_indices/archive/source
Some data (see detailed descriptions above) can be turned on for any Board staff via Bloomberg Terminals at the individual UUID level, and by username and password via S&P's SPICE portal (*recommended for the US package so that the Bloomberg API download caps are not reached*). Automatically available to staff via BDP. Please visit Enterprise Security Access Management (ESAM) for more information.

For additional information, or to submit an update to this record, email Ask-A-Librarian

User Support

To view and share comments and updates on this dataset, consult the Knowledge Exchange.
Data dictionary for the S&P US family of indices
Index Key Reference
Uniform File Format for equities indices
Uniform File Format for commodities indices
Uniform File Format for fixed income indices
SPICE platform brochure and FAQs

Affiliated Section

Research and Statistics - Capital Markets
Research and Statistics - Systemic Financial Institutions and Markets

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**FRS security
 level** Internal FR (BISP impact level: Low for Confidentiality)

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