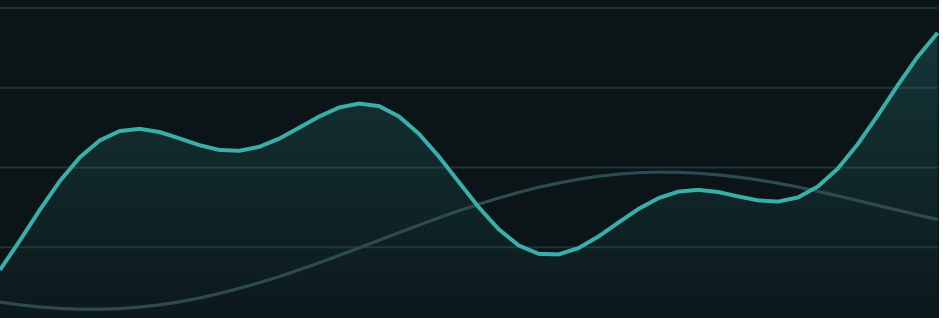
ORTEX DATA

Index membership **history**

Who was in the FTSE 100, FTSE 250, S&P 500 and Russell 1000 on any day, with every change as it was announced.



A backtest run on today's index members is survivorship-biased. ORTEX rebuilds the membership of each index day by day from the index providers' own publications: every addition and deletion with the date it took effect, the date it was announced where one was published, the review or corporate event behind it and a confidence label. Former members stay in the history after they stop trading, and are linked to ORTEX ids wherever ORTEX holds the company.

4
indices: FTSE 100, FTSE 250, S&P 500 and Russell 1000

12,500+
additions and deletions on file, each dated to the day

1964
history from, for the S&P 500; the FTSE 100 from its 1984 launch

Any date
the members on any day, with the date each one joined

100 members in the FTSE 100 at every one of its 171 review dates since 1984, and 250 in the FTSE 250 at all 136 reviews since its launch in 1992. The history adds up.

Member counts checked on the ORTEX index membership history, November 2026.

WHAT YOU CAN DO WITH IT

Quant research
Backtests on the members an index actually had on each date, free of survivorship bias.

Index and event trading
Every past review with its announcement and effective dates, to study the trade around them.

Data and risk teams
A dated record of each index's membership, with a confidence label on every change.

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INDEX MEMBERSHIP HISTORY

Every member, **on every day**

ORTEX

Point-in-time membership and every change, for four of the most traded equity indices.

01

Point in time, day by day

The members of an index on any date since its history starts, each with the date it joined. A date before the history returns nothing, never today's list.

02

Every change, both dates

Each addition and deletion with its effective date and, where the provider or the press published one, its announcement date, the review it belongs to and the reason: a review, takeover, demerger, spin-off, IPO or other event.

03

Reconciled from the source

The index providers' own notices and factsheets first, then regulatory news and historical press, with index fund holdings and filings as cross-checks, reconciled by ORTEX's proprietary process. A rename is not a change.

04

Former members kept

Companies since taken over, merged or delisted stay in the history under the name and ticker they had, with ISIN and SEDOL where the sources give them and ORTEX company, security and listing ids where ORTEX holds the company.

05

Membership spells

Each member's periods in the index, with the start and end dates and the reason for each, ready to join against prices and returns.

06

Confidence on every change

A high, medium or low label on every change, from how well the sources agree. S&P 500 changes before 2010 are rebuilt from historical lists and labelled accordingly. Corrections are flagged on incremental pulls, never silently dropped.

WHY ORTEX

The membership each index actually had on each day, reconciled from the providers' own publications and checked against the index size at every review.

AT A GLANCE

INDICES

FTSE 100, FTSE 250, S&P 500, Russell 1000

HISTORY

S&P 500 from 1964, FTSE 100 from 1984, FTSE 250 from 1992, Russell 1000 from 1998

VOLUME

12,500+ additions and deletions; 8,100+ membership spells

ANNOUNCED DATES

S&P 500 on 97% of changes since 2010; FTSE 100 and FTSE 250 on 96% and 97% since 2020; Russell 1000 on IPO additions

ORTEX IDS

On 74% to 93% of changes, by index

IDENTIFIERS

ISIN, SEDOL, ticker at the time, ORTEX ids where linked

ACCESS

Enterprise API, licensed per index

ENTERPRISE API DOCS

Coverage · Members on a date · Changes · Membership spells

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SEE THE DATA

Sample **changes**

ORTEX

Recent additions and deletions as the API serves them, June to November 2026.

THE DATA

Index changes, as served by the API on 5 November 2026

Announced is the day the change was published; effective is the first trading day it applies, the first day in for an addition and the first day out for a deletion. Every row also carries the member's ISIN, SEDOL, ticker at the time and ORTEX ids where linked.

INDEX	ANNOUNCED	EFFECTIVE	ACTION	COMPANY	TICKER	REASON	CONFIDENCE
FTSE 100	2 Sep 2026	21 Sep 2026	Add	Easyjet	EZJ	Review	High
FTSE 100	2 Sep 2026	21 Sep 2026	Delete	Persimmon	PSN	Review	High
FTSE 100	24 Sep 2026	1 Oct 2026	Delete	Schroders	SDR	Takeover	High
FTSE 100	28 Sep 2026	1 Oct 2026	Add	WPP	WPP	Takeover	High
FTSE 250	15 Oct 2026	20 Oct 2026	Add	EnQuest	ENQ	Other	High
S&P 500	4 Sep 2026	21 Sep 2026	Add	Bloom Energy	BE	Review	High
S&P 500	4 Sep 2026	21 Sep 2026	Delete	The Trade Desk	TTD	Review	High
S&P 500	30 Oct 2026	4 Nov 2026	Add	Okta	OKTA	Takeover	High
S&P 500	30 Oct 2026	4 Nov 2026	Delete	Kenvue	KVUE	Takeover	High
Russell 1000	4 Sep 2026	21 Sep 2026	Add	Quantinuum	QNT	IPO	High

WHAT IT SHOWS

READ

Live enterprise API, 5 November 2026

ALSO ON EVERY ROW

The review, ISIN, SEDOL, ORTEX ids and the kinds of source behind the change

CHECKED

FTSE 100 at 100 members on all 171 review dates; FTSE 250 at 250 on all 136; Russell 1000 within its tolerance at all 29 reconstitutions

WHY ORTEX

Okta's addition to the S&P 500 was announced on 30 October and took effect on 4 November. Both dates are on the row, so a study of the trade around a change can start from the day the market knew.

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