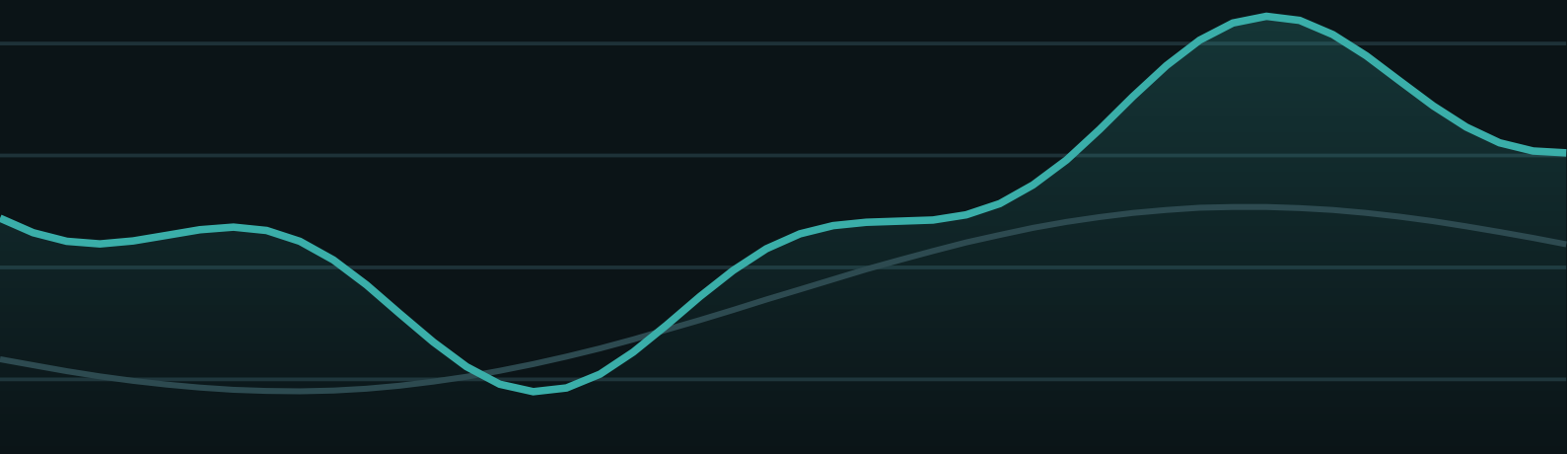
ORTEX

ORTEX DATA

Index membership history **data dictionary**

Every endpoint and field of the ORTEX Index Membership History API, with links to the v1.1 Enterprise API reference.

Version 5 November 2026
Index Membership History: data dictionary
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This dictionary lists the endpoints and fields of the ORTEX Index Membership History API: the point-in-time members and every addition and deletion of the FTSE 100, FTSE 250, S&P 500 and Russell 1000. The full definitions, parameters and examples are in the v1.1 Enterprise API reference. Paths are relative to `https://api.ortex.com/api/v11/enterprise`.

1. Endpoints

ENDPOINT	RETURNS	PATH
Membership coverage	One row per index with a history: launch and history-from dates, counts, and whether your key is entitled to it.	`/reference/indices/membership_coverage/`
Members on a date	The members of one index on one date, each with the first day of its current period.	`/bulk/indices/membership/`
Changes	Additions and deletions with effective and announced dates, review, reason and confidence. Omit index for every index your key is entitled to.	`/bulk/indices/changes/`
Membership spells	Each member's periods in the index that overlap the window, with start and end reasons.	`/bulk/indices/spells/`

2. Member fields (membership, changes and spells)

FIELD	TYPE	NULL	DESCRIPTION
`memberKey`	string	No	Stable key of the member, family:slug (e.g. ftse_uk:schroders), the same on every date and endpoint, linked or not. A company that moves between the FTSE 100 and the FTSE 250 keeps one key; the S&P 500 and Russell 1000 families have their own keys.
`isin`	string	Yes	The member's ISIN as the sources evidence it; null when unknown.
`sedol`	string	Yes	The member's SEDOL as the sources evidence it; null when unknown.
`ortexTid`	integer	Yes	ORTEX listing id; null when the member is not linked to an ORTEX listing.
`ortexSid`	integer	Yes	ORTEX security id; null when not linked to one.
`ortexCid`	integer	Yes	ORTEX company id; null when not linked to one.
`linkStatus`	string	No	How far the member is linked to ORTEX: listing, security, company or unlinked.
`linkConfidence`	string	Yes	Confidence of the link: high, medium or low; null when unlinked.

3. Coverage fields

FIELD	TYPE	NULL	DESCRIPTION
`identifier`	string	No	The ORTEX index identifier (UK100, UK250, US500, US1000); pass it as index= on the other endpoints.

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FIELD	TYPE	NULL	DESCRIPTION
`name`	string	No	The index's name at ORTEX.
`country`	string	Yes	The country the index covers (ISO 3166-1 alpha-2).
`launchDate`	date	Yes	The index's launch date.
`historyFrom`	date	Yes	The first date the membership history answers.
`lastEventDate`	date	Yes	The latest effective date of a recorded change.
`eventCount`	integer	No	How many changes the history records, initial members included.
`memberCount`	integer	No	How many members the index has today.
`linkedShare`	number	Yes	The share of today's members linked to an ORTEX company, 0 to 1.
`published`	boolean	No	Whether ORTEX serves this index's history to customers.
`entitled`	boolean	No	Whether your API key may read this index's history. Ask ORTEX to add an index you are not entitled to.

4. Membership fields (members on a date)

FIELD	TYPE	NULL	DESCRIPTION
`date`	date	No	The date the membership is for.
`index`	string	No	The ORTEX index identifier.
`name`	string	No	The member's name on the date.
`ticker`	string	Yes	The member's ticker on the date, where known.
`memberSince`	date	No	The first day of the member's current period in the index.

5. Change fields

FIELD	TYPE	NULL	DESCRIPTION
`index`	string	No	The ORTEX index identifier.
`action`	string	No	add (joined the index), delete (left it) or initial (a member on the first date of the history: the launch list, or the first list the history holds where it starts later; not an announced change).
`effectiveDate`	date	No	The first trading day the change applies: the first day in for an add, the first day out for a delete.
`announcedDate`	date	Yes	When the change was announced; null when no source gives it.

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FIELD	TYPE	NULL	DESCRIPTION
`announcedDatePrecision`	string	Yes	How precisely announcedDate is known: day, month or year. A month or year is given as its first day. Null when there is no announced date.
`review`	string	Yes	The review the change belongs to: YYYY-MM for a FTSE review or a Russell reconstitution (e.g. 2026-09), YYYY-Qn for an S&P 500 or Russell quarterly review (e.g. 2026-Q3), offcycle for a change between reviews, and launch or history start on initial rows.
`reason`	string	Yes	Why the change was made, where known: review, reconstitution, takeover, demerger, spin-off, ipo, suspension or other; launch constituent or member when the history starts on initial rows.
`nameAtEvent`	string	No	The member's name when the change was made.
`tickerAtEvent`	string	Yes	The member's ticker then, where known.
`confidence`	string	Yes	How well the sources agree on the change: high, medium or low.
`sourceTypes`	array of string	No	The kinds of source the change was reconciled from, as short labels. Labels only, never links to the documents.
`updatedAt`	datetime (UTC)	No	When ORTEX last changed this row; feed the largest value you hold back as since=.
`withdrawn`	boolean	No	true on a change ORTEX has withdrawn from the history, served only to a since= pull so an incremental consumer can delete it; false otherwise.

6. Spell fields

FIELD	TYPE	NULL	DESCRIPTION
`index`	string	No	The ORTEX index identifier.
`name`	string	No	The member's latest known name.
`startDate`	date	No	The first day in the index.
`endDate`	date	Yes	The first day out of the index; null while still a member.
`startReason`	string	No	Why the period began: the reason of the change that started it, or its action.
`endReason`	string	Yes	Why it ended; null while still a member.

7. Response envelope

KEY	TYPE	DESCRIPTION
`request`	object	The parameters as sent.
`resolved`	object	The parameters as applied, with defaults; defaultedFields lists those filled by default.

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KEY	TYPE	DESCRIPTION
`ignored`	array	Parameters the endpoint does not take, if any were sent.
`pagination`	object	next / previous page URLs, rowsThisPage, totalRows.
`data`	array	The rows (fields in sections 2 to 6).
`meta`	object	responseGeneratedAt (UTC); emptyReason when there are no rows, e.g. requestedRangeOutsideAvailableData for a date before the history.

8. **Notes**

TOPIC	NOTE
Delivery	REST over HTTPS, JSON (default) or CSV with format=csv. Authenticate with the Ortex-Api-Key header. Field names are camelCase. Results are paged.
Access	Enterprise plan plus an add-on per index. The coverage endpoint lists every published index with entitled true or false. Naming an index your key is not entitled to answers 403 (addOnRequired); the changes feed without index= leaves such indices out.
Indices	UK100 (FTSE 100) from 3 January 1984, UK250 (FTSE 250) from 12 October 1992, US500 (S&P 500) from 31 March 1964, US1000 (Russell 1000) from 30 June 1998. Matching of index= ignores case.
Point in time	A member is in the index on date D when startDate <= D and endDate is null or after D. The membership endpoint applies this rule for you.
Before the history	A date before historyFrom returns an empty page with meta.emptyReason requestedRangeOutsideAvailableData, never today's members.
Effective and announced	effectiveDate is the first trading day the change applies. announcedDate is null when no source gives one; announcement dates are most complete in recent years and, for the Russell 1000, are given on IPO additions. date_basis=announced filters from_date and to_date on the announcement date instead.
Initial rows	action initial marks a member on the first date of the history (the launch list, or the first list held where the history starts later). It is not an announced change; filter it out with action=add or action=delete.
Incremental pulls	Store the largest updatedAt you hold and pass it as since=. A since pull also returns changes ORTEX has withdrawn, with withdrawn true, so you can delete them. A full pull serves the live history only.
Renames	A rename or ticker change is not a change of membership. nameAtEvent and tickerAtEvent give the name and ticker at the time; spells carry the latest known name.
Member keys	memberKey is stable across dates and endpoints and is the key to join on. Join to other ORTEX data on ortexTid (listing), ortexSid or ortexCid where linkStatus allows.
Counts	Counts are in lines, so a company with two share classes in the index counts twice. The Russell 1000 is not refilled between reconstitutions, so its count varies around 1,000.
Names	Russell 1000 names are given as the index fund holdings record them, often in capitals.
Confidence	confidence reflects how well the sources agree on a change. S&P 500 changes before 2010 are rebuilt from historical lists and mostly carry medium or low confidence.

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