

Tables in the database

ALLHISTORY – all companies in and out of the 500, including transfers from one group to another, only 90 companies prior to 3/1/57, this is the basic one I use when questions are asked

IN-OUT – an abbreviated version of ALLHISTORY, no transfers, just the date a company was added and the date it was deleted regardless of how many groups it was in during the time it was in the 500. Only a few companies have more than one entry – they were deleted from the 500 and re-added at a later date

NAMECHNG – a record of ticker and company name changes, incomplete, but it helps to keep track, because companies in the other tables are all listed by their most recent name and ticker regardless of the name of the company when it was added to the 500

Companies are listed under the current names, although it may have originally come into the S&P 500 under a different name. For instance, Paramount Communications was Gulf & Western when it was added to the 500. Former names are sometimes shown in parentheses. An additional database, NAMECHNG, is included in this file, with name changes and mergers which affected the 500. It contains double entries for each name change - you can search for either Paramount or Gulf & Western in the COMPANY field. (Entries starting with :: in the COMPANY column of the NAMECHNG database are ticker symbol changes. This database should not be considered to be complete, as in-house records of name changes in the S&P 500 only go back to 1982.)

Companies were added at the close of the market on the day indicated, so did not affect the index until the following day.

Effective April 6, 1988, the S&P 500 was restructured to remove the limits set on the four major industry groups. Substitutions can be made between categories, permitting the 500 to respond more quickly to shifts in representation of major market sectors. From that point on, an addition to the Industrials is not always matched by a deletion.

The ticker symbol field is partially empty. The early publications this data was taken from did not always include the ticker symbols, and time has not been available to fill in the blanks. I think it's complete, though, from 1981 on. CUSIP numbers, for the same reason, are also incomplete prior to 1976.

Some entries start with colons (:) in the "Company" field. These are not company entries, but are notations about that particular group:

Group name changes start with .FORMERLY.

::NEW GROUP and ::ADDED TO 500 indicate groups which are newly included in the S&P 500 as of the indicated date. The distinction between them is that ::ADDED TO THE 500 groups existed outside the 500 before they were included in the Composite.

::DISCONTINUED indicates groups which were taken out of the S&P 500. Their component companies may have been either transferred to other groups, or taken out of the 500.

The ::TRANSFERRED designation indicates groups that were originally part of the Industrials. Finance Cos., Personal Loans, and Savings & Loans (now in the Financial sector) and Airlines (now in the Transportation sector) were transferred on 6/30/76. The Insurance Brokers group was transferred to the Financial sector on 4/6/94.

****Additionally, the Telephone group was transferred from the Utilities sector to the Industrials on 06/28/96.

::BASE PERIOD indicates that a group has a base period other than 1941-43=10, which is the standard for all other groups.

Group names starting with (T), (F), or (U) are Transportation, Financial, and Utility groups, respectively.

On 3/1/57 the S&P Composite Index was increased from 90 companies to 500. Although Standard & Poor's published data on many individual indexes which currently comprise the 500, these groups were supplemental to the 90 Composite and were not included in the computation of the index. The S&P 500 prior to that date consisted only of three sub-groups: Industrials, Utilities, and Railroads, which was the basis for the current Transportation group. In effect, 410 companies were added to the Composite on 3/1/57.

On October 1, 1989, Standard & Poor's instituted a "pre-announcement" policy whereby company changes in the index would be announced before they took place. The dates of these pre-announcements are included in the PRE_ADD and PRE_DEL fields, and may be one day to three weeks before the date of the actual change. However, most of the pre-announcements were 5 business days before the change.

If you have any questions, suggestions, or problems with this data, please do not hesitate to call me.

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