

ORTEX DATA

Index rebalance forecasts

Who is coming in and who is going out, for 28 indices in 10 markets, forecast every day before the open.

Index reviews force billions of dollars of predictable buying and selling. ORTEX forecasts additions and deletions for 28 indices across 10 markets, from the S&P 500 and FTSE 100 to the Nikkei 225, the Hang Seng and the Taiwan 50, updates them every day before the market opens, and puts a conviction score and an estimated passive flow on every call. Every forecast is scored against what actually happened.

28

indices forecast every day

10

markets

87%

of calls right on rules-based benchmarks

2018

forecast history from

87%

of ORTEX add and delete calls were right the day before the announcement on the major rules-based benchmarks, the FTSE, Russell and Nasdaq families, where the methodology is published and the model applies it. On the FTSE 100, Nasdaq-100 and Russell 1000 together, 90%.

1,800 of 2,058 calls across 13 indices since 2023. Point-in-time: each forecast uses only data public on the day.

WHAT YOU CAN DO WITH IT

Event-driven

Position ahead of forced passive buying and selling.

Trading and liquidity

Size impact from estimated flow in shares and days of volume.

Passive management

Anticipate turnover and tracking risk.

Trade the review **before it is announced**

Forecasts, conviction and flow for the indices that move the most money.

01

United States

S&P 500, S&P MidCap 400, S&P SmallCap 600, Nasdaq-100, Russell 1000 and Russell 2000.

03

Canada, South Africa, Sweden

S&P/TSX Composite; FTSE/JSE Top 40, Large Cap, Mid Cap, Small Cap and All Share; OMX Stockholm Benchmark.

05

Announcements

Official changes for MSCI World, MSCI World Small Cap, FTSE All-World and FTSE Global Small Cap, processed before the next open.

WHY ORTEX

ORTEX applies each provider's published rulebook to live data, then scores every call against the official outcome after each review, so you can see exactly how the forecasts perform, index by index.

02

UK and Europe

FTSE 100, FTSE 250, FTSE SmallCap, FTSE All-Share, STOXX Europe 50, STOXX Europe 600, EURO STOXX 50 and EURO STOXX.

04

Asia-Pacific

Nikkei 225, S&P/ASX 200, Hang Seng Index, Hang Seng China Enterprises, Hang Seng TECH, FTSE TWSE Taiwan 50 and FTSE TWSE Taiwan Mid-Cap 100.

06

Conviction and flow

A conviction score from 0 to 0.99 on every call, and the passive flow index funds must trade, in shares and in days of average volume.

AT A GLANCE

FORECASTS

28 indices in 10 markets, daily before the open

ANNOUNCEMENTS

MSCI World, MSCI World Small Cap, FTSE All-World, FTSE Global Small Cap

HISTORY

Forecasts from 2018; index calendar from 2001

ACCURACY

87% of calls right on rules-based benchmarks; 90% on the FTSE 100, Nasdaq-100 and Russell 1000

DELIVERY

Enterprise API, daily files

How the forecasts scored, measured at the close the day before each announcement.

THE DATA

Forecasts scored against official index changes, 2023 to 2026

Point-in-time: each forecast uses only data public on the day. A call is right when the named stock was added or deleted at that review. Selected indices.

INDEX	REVIEWS	CALLS MADE	CALLS RIGHT	HIT RATE
FTSE 100	5	18	18	100%
Hang Seng China Enterprises	9	13	13	100%
FTSE TWSE Taiwan 50	13	54	53	98%
Nasdaq-100	4	38	36	95%
FTSE 250	6	54	50	93%
FTSE TWSE Taiwan Mid-Cap 100	14	165	148	90%
Russell 1000	9	270	241	89%
Russell 2000	9	1,375	1,179	86%
Rules-based benchmarks (FTSE, Russell, Nasdaq)	84	2,058	1,800	87%
All 25 scored indices	213	3,199	2,548	80%

WHAT IT SHOWS

MEASURED

At the close the day before
announcement

SCOPE

Every addition and deletion called

UPDATED

After every review

WHY ORTEX

Where an index publishes its rulebook,
ORTEX applies it: nearly nine calls in ten
right the day before the announcement.