

Index Rebalancing Calendar

March — June 2026 | Events & Inflection Points

■ S&P DJI ■ FTSE Russell ■ MSCI ■ Nasdaq ■ European ★ Critical

MARCH 2026

DATE	PROVIDER	EVENT	DETAILS
Mar 2	STOXX	STOXX 600 composition announced	Quarterly review results
Mar 4	STOXX	DAX 40 adjustments announced	Blue-chip changes
Mar 6	S&P DJI	S&P 500 Rebalance Announcement	VRT, LITE, COHR, SATS added; MTCH, MOH, LW, PAYC deleted
Mar 13	S&P DJI	SmallCap 600: NSSC replaces ALEX	Special mid-quarter change
Mar 20	S&P DJI	S&P 500 Trade Date + Triple Witching	\$5.7T notional options expiry
Mar 20	Nasdaq	NDX March Quarterly Effective	Last under old 10bp methodology
Mar 23	S&P DJI	S&P 500 Effective Date	\$28.5B passive buying; new composition live
Mar 23	STOXX	STOXX 600 & DAX 40 Effective	European quarterly changes take effect

APRIL 2026

DATE	PROVIDER	EVENT	DETAILS
Apr 30	FTSE Russell	★ RUSSELL RANK DAY	Market cap at close determines ALL June membership. First semi-annual rank day.

MAY 2026

DATE	PROVIDER	EVENT	DETAILS
May 12	MSCI	★ SAIR Announcement	Full reconstitution. 100+ ACWI changes. New free float methodology.
May 22	FTSE Russell	Russell Preliminary Lists	First public adds/deletes after 6 PM ET
May 29	FTSE Russell	Russell Updated Lists	Weekly update reflecting corporate actions

JUNE 2026

DATE	PROVIDER	EVENT	DETAILS
Jun 1	MSCI	★ SAIR Effective	New composition at close May 29. Global volume surge.
Jun 3	STOXX	DAX 40 June Review Announcement	Quarterly results for German blue-chip
Jun 4	FTSE Russell	FTSE 100/250 Review Snapshot	Market cap ranking for UK changes
Jun 5	FTSE Russell	Russell Updated Lists	Weekly update #2
Jun 8	FTSE Russell	Russell Lock-Down Begins	Membership considered final
Jun 9	Nasdaq	NDX June Quarterly Announcement	First review under new rank-based rule
Jun 12	FTSE Russell	Russell Updated Lists	Weekly update #3
Jun 18	FTSE Russell	Russell Updated Lists	Final update (Thursday)
Jun 19	Nasdaq	NDX June Quarterly Effective	Changes after close
Jun 19	FTSE Russell	FTSE 100/250 June Effective	UK changes after close
Jun 23	STOXX	DAX 40 & STOXX 600 Effective	European changes effective
Jun 26	FTSE Russell	★ RUSSELL RECONSTITUTION EFFECTIVE	After close. Est. \$245B volume. First semi-annual. Largest forced trading event.

KEY INDEX FACTS

INDEX	SELECTION	FREQUENCY	PASSIVE AUM	ADVANCE NOTICE
S&P 500	Committee	Ad-hoc + quarterly weight	~\$7T	~5 trading days
Russell 1000/2000	Rules-based	Semi-annual (Jun + Nov)	~\$12T	8 weeks
MSCI ACWI/World/EM	Rules-based	Quarterly	~\$16.5T	10-15 days
NASDAQ-100	Rules-based	Annual Dec + quarterly	~\$1.5T	~1 week
FTSE 100	Rules-based	Quarterly	~\$800B	~1 week
DAX 40 / STOXX 600	Rules-based	Quarterly	~\$1.8T	2-3 weeks