Hi Sunny –

The goal of this next project will be to create a dataframe that can be used to refer to any ticker and determine if it was a member of the S&P500 for a specific date or date range.

(please see the attached Jupyter notebook)

I have an API that we can query to provide us with the historical constituents of the S&P500. The returned information from this API provides the date when tickers were either added or removed from the index. You can see in the Jupyter notebook I query the API and pull the information into a dataframe. I also set up a “results” dataframe that has the entire daterange as an index and then each ticker as a column…

Is it possible to create a script that will place Boolean TRUE in each cell for each ticker during the valid dates where it was a member of the S&P500 index? (all other cells in the dataframe can either be FALSE or left as NaN for when the ticker was not a member of the index).