# Modifications from original data sets

The date indicates the whole row with all the data included.

# Dataset from 2012 to 2022

## S&P500

* 24/12/2012: removed due to absence in the other data set
* 25/12/2012: removed due to NULL value (0 in this case)
* 26/12/2012: removed due to absence in the other data set
* 31/12/2012: removed due to absence in the other data set
* 01/01/2013: removed due to NULL value (0 in this case)
* 02/01/2013: removed due to absence in the other data set
* 21/01/2013: removed due to NULL value (0 in this case)
* 18/02/2013: removed due to NULL value (0 in this case)
* 29/03/2013: removed due to NULL value (0 in this case)
* 01/04/2013: removed due to absence in the other data set
* 01/05/2013: removed due to removal in the other data set
* 09/05/2013: removed due to removal in the other data set
* 20/05/2013: removed due to removal in the other data set
* 27/05/2013: removed due to NULL value (0 in this case)
* 04/07/2013: removed due to NULL value (0 in this case)
* 01/08/2013: removed due to removal in the other data set
* 02/09/2013: removed due to NULL value (0 in this case)
* 28/11/2013: removed due to NULL value (0 in this case)
* 24/12/2013: removed due to absence in the other data set
* 25/12/2013: removed due to NULL value (0 in this case)
* 26/12/2013: removed due to absence in the other data set
* 31/12/2013: removed due to absence in the other data set
* 01/01/2014: removed due to NULL value (0 in this case)
* 02/01/2014: removed due to absence in the other data set
* 20/01/2014: removed due to NULL value (0 in this case)
* 17/02/2014: removed due to NULL value (0 in this case)
* 18/04/2014: removed due to NULL value (0 in this case)
* 21/04/2014: removed due to absence in the other data set
* 01/05/2014: removed due to removal in the other data set
* 26/05/2014: removed due to NULL value (0 in this case)
* 29/05/2014: removed due to removal in the other data set
* 09/06/2014: removed due to removal in the other data set
* 04/07/2014: removed due to NULL value (0 in this case)
* 01/09/2014: removed due to NULL value (0 in this case)
* 27/11/2014: removed due to NULL value (0 in this case)
* 24/12/2014: removed due to absence in the other data set
* 25/12/2014: removed due to NULL value (0 in this case)
* 26/12/2014: removed due to absence in the other data set
* 29/12/2014: removed due to removal in the other data set
* 31/12/2014: removed due to absence in the other data set
* 01/01/2015: removed due to NULL value (0 in this case)
* 02/01/2015: removed due to absence in the other data set
* 06/01/2015: removed due to removal in the other data set
* 19/01/2015: removed due to NULL value (0 in this case)
* 16/02/2015: removed due to NULL value (0 in this case)
* 03/04/2015: removed due to NULL value (0 in this case)
* 06/04/2015: removed due to removal in the other data set
* 01/05/2015: removed due to removal in the other data set
* 14/05/2015: removed due to removal in the other data set
* 25/05/2015: removed due to NULL value (0 in this case)
* 03/07/2015: removed due to NULL value (0 in this case)
* 07/09/2015: removed due to NULL value (0 in this case)
* 11/26/2015: removed due to NULL value (0 in this case)
* 24/12/2015: removed due to absence in the other data set
* 25/12/2015: removed due to NULL value (0 in this case)
* 26/12/2015: removed due to absence in the other data set
* 31/12/2015: removed due to removal in the other data set
* 28/03/2016: removed due to removal in the other data set
* 05/05/2016: removed due to removal in the other data set
* 16/05/2016: removed due to removal in the other data set
* 01/08/2016: removed due to removal in the other data set
* 17/04/2017: removed due to absence in the other data set
* 01/05/2017: removed due to absence in the other data set
* 25/05/2017: removed due to absence in the other data set
* 05/06/2017: removed due to absence in the other data set
* 01/08/2017: removed due to absence in the other data set
* 26/12/2017: removed due to absence in the other data set
* 02/01/2018: removed due to absence in the other data set
* 02/04/2018: removed due to absence in the other data set
* 01/05/2018: removed due to absence in the other data set
* 10/05/2018: removed due to absence in the other data set
* 01/08/2018: removed due to absence in the other data set
* 24/12/2018: removed due to absence in the other data set
* 26/12/2018: removed due to absence in the other data set
* 31/12/2018: removed due to absence in the other data set
* 02/01/2019: removed due to absence in the other data set
* 22/04/2019: removed due to absence in the other data set
* 01/05/2019: removed due to absence in the other data set
* 10/06/2019: removed due to absence in the other data set
* 28/11/2019: removed due to absence in the other data set
* 24/12/2019: removed due to removal in the other data set
* 26/12/2019: removed due to removal in the other data set
* 31/12/2019: removed due to removal in the other data set
* 02/01/2020: removed due to removal in the other data set
* 13/04/2020: removed due to absence in the other data set
* 01/05/2020: removed due to absence in the other data set
* 21/05/2020: removed due to absence in the other data set
* 24/12/2020: removed due to absence in the other data set
* 31/12/2020: removed due to absence in the other data set
* 04/05/2021: removed due to absence in the other data set
* 13/05/2021: removed due to absence in the other data set
* 24/05/2021: removed due to absence in the other data set
* 31/12/2021: removed due to absence in the other data set
* 18/04/2022: removed due to absence in the other data set
* 06/06/2022: removed due to absence in the other data set
* 01/08/2022: removed due to absence in the other data set

Total observations: 2545

Total removed: 94

Total observations remained: 2451

## EUROSTOXX50

* 02/18/2013: removed due to removal in the other data set
* 27/05/2013: removed due to removal in the other data set
* 04/07/2013: removed due to removal in the other data set
* 02/09/2013: removed due to NULL value
* 28/11/2013: removed due to removal in the other data set
* 20/01/2014: removed due to removal in the other data set
* 17/02/2014: removed due to NULL value
* 26/05/2014: removed due to removal in the other data set
* 04/07/2014: removed due to removal in the other data set
* 01/09/2014: removed due to removal in the other data set
* 27/11/2014: removed due to removal in the other data set
* 29/12/2014: removed due to NULL value
* 06/01/2015: removed due to NULL value
* 19/01/2015: removed due to removal in the other data set
* 16/02/2015: removed due to removal in the other data set
* 03/07/2015: removed due to removal in the other data set
* 07/09/2015: removed due to removal in the other data set
* 11/26/2015: removed due to removal in the other data set
* 18/01/2016: removed due to removal in the other data set
* 15/02/2016: removed due to removal in the other data set
* 30/05/2016: removed due to removal in the other data set
* 04/07/2016: removed due to removal in the other data set
* 05/09/2016: removed due to removal in the other data set
* 24/11/2016: removed due to removal in the other data set
* 16/01/2017: removed due to absence in the other data set
* 20/02/2017: removed due to absence in the other data set
* 29/05/2017: removed due to absence in the other data set
* 04/07/2017: removed due to absence in the other data set
* 04/09/2017: removed due to absence in the other data set
* 23/11/2017: removed due to absence in the other data set
* 15/01/2018: removed due to absence in the other data set
* 19/02/2018: removed due to absence in the other data set
* 04/07/2018: removed due to absence in the other data set
* 03/09/2018: removed due to absence in the other data set
* 22/11/2018: removed due to absence in the other data set
* 05/12/2018: removed due to absence in the other data set
* 21/01/2019: removed due to absence in the other data set
* 18/02/2019: removed due to absence in the other data set
* 04/07/2019: removed due to absence in the other data set
* 01/08/2019: removed due to absence in the other data set
* 02/09/2019: removed due to absence in the other data set
* 20/01/2020: removed due to removal in the other data set
* 17/02/2020: removed due to removal in the other data set
* 03/07/2020: removed due to absence in the other data set
* 07/09/2020: removed due to absence in the other data set
* 26/11/2020: removed due to absence in the other data set
* 18/01/2021: removed due to absence in the other data set
* 15/02/2021: removed due to absence in the other data set
* 31/05/2021: removed due to absence in the other data set
* 05/07/2021: removed due to absence in the other data set
* 06/09/2021: removed due to absence in the other data set
* 25/11/2021: removed due to absence in the other data set
* 17/01/2022: removed due to absence in the other data set
* 21/02/2022: removed due to absence in the other data set
* 20/06/2022: removed due to absence in the other data set
* 04/07/2022: removed due to absence in the other data set
* 05/09/2022: removed due to absence in the other data set
* 24/11/2022: removed due to absence in the other data set

Total observations: 2509

Total removed: 58

Total observations remained: 2451

# Dataset from 2012 to 2022

## S&P500

Total observations: 2768

Total removed:

Total observations remained:

## EUROSTOXX50

* 12/25/2009: removed due to absence in the other data set
* 11/26/2009: removed due to absence in the other data set
* 09/07/2009: removed due to absence in the other data set
* 07/03/2009: removed due to absence in the other data set
* 05/25/2009: removed due to absence in the other data set
* 04/10/2009: removed due to absence in the other data set
* 02/16/2009: removed due to absence in the other data set
* 01/19/2009: removed due to absence in the other data set
* 01/01/2009: removed due to absence in the other data set
* 12/25/2008: removed due to absence in the other data set
* 11/27/2008: removed due to absence in the other data set
* 09/01/2008: removed due to absence in the other data set
* 07/04/2008: removed due to absence in the other data set
* 05/26/2008: removed due to absence in the other data set
* 03/21/2008: removed due to absence in the other data set
* 02/18/2008: removed due to absence in the other data set
* 01/21/2008: removed due to absence in the other data set
* 01/01/2008: removed due to absence in the other data set
* 12/25/2007: removed due to absence in the other data set
* 11/22/2007: removed due to absence in the other data set
* 09/03/2007: removed due to absence in the other data set
* 07/04/2007: removed due to absence in the other data set
* 05/28/2007: removed due to absence in the other data set
* 04/06/2007: removed due to absence in the other data set
* 02/19/2007: removed due to absence in the other data set
* 01/15/2007: removed due to absence in the other data set
* 01/02/2007: removed due to absence in the other data set
* 01/01/2007: removed due to absence in the other data set
* 12/25/2006: removed due to absence in the other data set
* 11/23/2006: removed due to absence in the other data set
* 09/04/2006: removed due to absence in the other data set
* 07/04/2006: removed due to absence in the other data set
* 05/29/2006: removed due to absence in the other data set
* 04/14/2006: removed due to absence in the other data set
* 02/20/2006: removed due to absence in the other data set
* 01/16/2006: removed due to absence in the other data set
* 01/02/2006: removed due to absence in the other data set
* 12/26/2005: removed due to absence in the other data set
* 11/24/2005: removed due to absence in the other data set
* 09/05/2005: removed due to absence in the other data set
* 07/04/2005: removed due to absence in the other data set
* 05/30/2005: removed due to absence in the other data set
* 03/25/2005: removed due to absence in the other data set
* 02/21/2005: removed due to absence in the other data set
* 01/17/2005: removed due to absence in the other data set

Total observations: 2870

Total removed:

Total observations remained: