Turkish stock exchange is very dodgy, be careful of it. Negative numbers are not making sense…

Bovespa we needed to remove 2 stocks NTCO3 and RAIL3. A cleaned data set is saved from this format and it can go to late 2009.

Jse a similar thing was done, this has been saved in the jseStandardised.csv Note that this has it’s earliest being 2009-01-30.

Best Euro stock is recorded. Had to remove UNA.NS. Earliest start date was 2005-07-25

**JSE**

* Some issue exists here with the RMH data, also seems to possibly have incorrectly copied the data across from yahoo finance.
* Just remove RMH.JO in order to have a data set that is all positive values.
* Also make sure to remove Prosus given it came to the stock exchange so late.
* Saved the UBAH method. Just note this csv just contains the returns and an index. The way this was done was just (1/number of companies) / companies price. So it was a vector of 38 divided by another vector of 38. This mimicked the fractional ownership of a uniform portfolio where equal amount invested into each and we tracked the proportion’s performance.

**JSE Anticor**

* Here I just removed Prosus given how early it occurs in the data set.
* Here we just kept stocks from 2009 onwards, this was as a result of only keeping data that had positive values.