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| identifier | Current status | Correction applied |
| 202192/01W | Erroneous return does not affect weekly due to missing trading days in between extreme total return values. | NA |
| 203051/01W | b/c many Wednesdays without total return index could not calculate weekly return for the erroneous period | NA |
| 207206/01W | No weekly return available at beginning of 1992 | NA |
| 208514/01W | Same reason no weekly returns  Not affected | NA |
| 203579/01W | Number of shares off by a factor of 0.1(cross checked datastream number seems to be the same before and after 1992) | NA |
| 205247/01W | Checked with datastream before 1992 nosh 10 times larger | Divide pre 1992 market cap by 10 |
| 029178/01W | Mv is erratic | Start from 1990 oct |
| 208536/01W | I think the asjustment factor correctly took into account of the 19for 1 split on 5/20/2015 | NA  This stock is not in my universe b/c it is financial.  **Hence the question of whether exclude financial** |
| 030581/01W | Before February 1992, this stock has extreme market values | Remove observations before 02/01/1992  **Not included b/c financial** |
| All stocks traded in brazil | Currency change on 1/15/1989 | BRE(Cruzado,1982-1993/08/02  Info actually missing and compustat use BRE(cruzeiro) instead  APPLY 1/1000 TO BRE RETURNS  BRR(real),1993/08/03-1994  BRL(1994/08/03-present)  Ok not erratic return  Divide jan 15th return index by 1000?  Di id jan 18th weekly return by 1000  Only one stock gets adjusted b/c it has return on 1989/01/18 |
| 2064206477/01W | There is an error in the adjustment factor from 09/2007 to 20/3/2007, should be 1 instead of 10 | NA, the firm is financial so not included.  But the fix is to remove observations from 01/09/2007 to 03/20/2007 |
| 208194/02W | There is a drop in return index on 03/22/1993 and a jump on 06/28/1993 | This affects one weekly return in match but no effect on Wednesday return in June  Remove weekly return on 03/24/1993 due to lack of Wednesday tradings |
| 203187/01W | Prices and return index drop on 1993/03/22 and jump on 1993/06/28 | Remove weekly return on 03/24/1993 |
| 229956/02W | Prices and return index drop on 1993/03/22 and jump on 1993/06/28 | Remove weekly return on 03/24/1993 |
| 208200/01W | Prices and return index drop on 1993/03/22 and jump on 1993/06/28 | Remove weekly return on 03/24/1993  This security is primary only since 2007, early observations are filtered out. |
| 203462/01W | Prices and return index drop on 1993/03/22 and jump on 1993/06/28 | Remove weekly return on 03/24/1993 |
| 203682/01W | Prices and return index drop on 1993/03/22 and jump on 1993/06/28 | Remove weekly return on 03/24/1993 |
| 208603/01W | Prices and return index drop on 1993/03/22 and jump on 1993/06/28 | Remove weekly return on 03/24/1993  Financial firm excluded |
| 208366/01W | Prices and return index drop on 1993/03/22 and jump on 1993/06/28 | Remove weekly return on 03/24/1993  Not major not included |
| 209409/01W | Prices and return index drop on 1993/03/22 and jump on 1993/06/28 | Remove weekly return on 03/24/1993 |
| 213573/01W | No 02/252002 return so use 1/24-2/2121th instead | Total return index number is similar to hugues but not exactly the same.  NO correction on weekly |
| 103255/01W | Euro 1999 january  Does not reflect currency change | Not included in selected sample b/c tpci=Q  Doesn’t look erratic.  Currency as always been euro  Euro series starts in 1985  Omit 01/06/1999 return |
| 210759/01W |  | Omit 01/06/1999 return  No erratic return  Currency as always been euro  Compustat does not adjust for currency change? |
| 240641/01W |  | Omit 01/06/1999 return  No erratic return  Currency as always been euro  Compustat does not adjust for currency change? |
| All stocks in Iceland | Exchange rate jumps on  And drops on 10/8/2008 and jumps back on 02/03/2009 | NA Iceland firms are excluded |
| 200503/01W | 1992/12/02 spike | Remove 1992/12/02 weekly return also daily return  No correction not selected  b/c it is not major |
| All peruvian stocks | The exchange is reflected on 1992/01/03 | PEI(no inti, no history)  **PEN**(sol)  No adjustment since it is reflected |
| 201673/01W | Erratic return on 1998/07/29 | Remove 1998.07.29 weekly  This stock is not selected due to financial(SIC 6000+) |
| 206463/03W | Too erratic remove the stock | Remove the stock |
| 284439/01W | Asjustment factor did not adjust on 2005/01/03  Spike in November 2004 | The stock is actually excluded  b/d it is financial |
| 217719/01W | Lots of mistakes in feburary and march 1994 | Remove February and march  Excluded from sample b/c it is financial |
| 185208/01C |  | No cshoi null  Spike in price in 2014 nor included no correction |
| 202022/01W | 2004/11/12 erratic spike | Remove weekly return on 11/17/2004 |
| 149822/01C | Number of shares outstanding is odd by a factor of 1000 on 20040629-20040630 | Trfd is null  Use cshoi ok.  Weekly mv on 20040630 needs to be corrected  No need to manually adjust if use last report cshoi |
| 209507/01W | Mv \*1000 from1994/4/6-1995/3/5 | Divide mv by 1000 |

Trfd adjust for dividend if null replace by 1