

Data note table for S&P 500 CVI

The following table details the list of data rectification to the S&P 500 CVI index. The rectifications below highlight the index changes that have been made since its inception. Each change corresponds to a specific company with a description of the underlying issue and its retrospective effective date.

S&P 500 CVI index constituent	Description of underlying issue	Date rectified
Comerica Inc.	Comerica Inc. had been excluded from the S&P 500 CVI between November 16, 2013 and December 11, 2013. The issue has been resolved since December 11, 2013.	December 12, 2013
BB&T Corp	BB&T Corp had been excluded from the S&P 500 CVI between November 16, 2013 and December 11, 2013. The issue has been resolved since December 11, 2013.	December 12, 2013
SunTrust Banks Inc.	SunTrust Banks Inc. had been excluded from the S&P 500 CVI between November 16, 2013 and December 11, 2013. The issue has been resolved since December 11, 2013.	December 12, 2013
Regions Financial Corp	Regions Financial Corp had been excluded from the S&P 500 CVI between November 16, 2013 and December 11, 2013. The issue has been resolved since December 11, 2013.	December 12, 2013
Newfield Exploration Co	Newfield Exploration Co had been excluded from the S&P 500 CVI between March 18, 2014 and March 26, 2014. The issue has been resolved since April 10, 2014.	April 10, 2014
BB&T Corp	BB&T Corp had been excluded from the S&P 500 CVI between June 11, 2014 and June 23, 2014. The issue has been resolved since June 24, 2014.	June 24, 2014
JPMorgan Chase & Co	JPMorgan Chase & Co had been excluded from the S&P 500 CVI between June 14, 2014 and July 15, 2014. The issue has been resolved since July 16, 2014.	July 16, 2014
Eversource Energy	Eversource Energy had been excluded from the S&P 500 CVI between February 19, 2015 and March 16, 2015. The issue has been resolved since March 17, 2015.	March 17, 2015
HCA Holdings Inc.	HCA Holdings Inc. had been excluded from the S&P 500 CVI between January 27, 2015 and March 16, 2015. The issue has been resolved since March 17, 2015.	March 17, 2015
Navient Corp	Navient Corp had been excluded from the S&P 500 CVI between May 1, 2014 and March 16, 2015. The issue has been resolved since March 17, 2015.	March 17, 2015
Walgreens Boots Alliance Inc.	Walgreens Boots had been excluded from the S&P 500 CVI between Dec 31, 1979 and March 16, 2015. The issue has been resolved since March 17, 2015.	March 17, 2015
General Growth Properties Inc.	General Growth Properties Inc. had been excluded from the S&P 500 CVI between Mar 10, 2015 and April 16, 2015. The issue has been resolved since April 17, 2015.	April 17, 2015
American Airlines Group Inc.	American Airlines Group Inc. had been excluded from the S&P 500 CVI between Mar 21, 2015 and April 16, 2015. The issue has been resolved since April 17, 2015.	April 17, 2015
Allergan Inc.	Allergan Inc. was removed from the S&P 500 CVI 4 days earlier on March 17, 2015.	No rectification needed
CareFusion Corp	CareFusion Corp was removed from the S&P 500 CVI 2 days earlier on March 17, 2015.	No rectification needed

S&P 500 CVI index constituent	Description of underlying issue	Date rectified
Monster Beverage Corp	Monster Beverage Corp has been excluded from the S&P 500 CVI since June 15, 2015 due to a corporate reorganization event, in accordance with the data treatment given by our data provider. We will include the new company in the S&P 500 CVI once PD is available.	TBA
Qorvo Inc.	Qorvo Inc., a recently listed company, has been excluded from the S&P 500 CVI since June 12, 2015. We will include the firm in the S&P 500 CVI once we have sufficient data.	TBA
Integrus Energy Group Inc.	Integrus Energy Group Inc. has been excluded from the S&P 500 CVI since June 30, 2015 due to M&A event.	June 30, 2015
Columbia Pipeline Group Inc.	Columbia Pipeline Group Inc. was newly added to S&P 500 index on July 1, 2015, but it has not been included in the S&P 500 CVI due to data sufficiency.	July 1, 2015
MeadWestvaco Corp	MeadWestvaco Corp has been excluded from the S&P 500 CVI since July 2, 2015 due to M&A event.	July 2, 2015
Kraft Foods Group Inc.	Kraft Foods Group Inc. has been excluded from the S&P 500 CVI since July 6, 2015 due to M&A event.	July 6, 2015
Family Dollar Stores Inc.	Family Dollar Stores Inc. has been excluded from the S&P 500 CVI since July 7, 2015 due to M&A event.	July 7, 2015