

Historical Beta Values using WRDS

Log into WRDS using your e-mail (with usc.edu extension)

Select from the left side of the page: CRSP→Stock /Events→Beta Deciles

- Step 1: Enter the date range
- Step 2: enter stock symbols (cut and paste a list or look up companies or other company identifies)
- Step 4: Select Market type (NYSE/AMEX or NASDAQ)
- Step 4: Chose Beta value (BETAV) and Date
- Step 5: Select output format (e.g. xlsx), then SUBMIT QUERY

The screenshot shows the WRDS (Wharton Research Data Services) website interface. The top navigation bar includes links for HOME, RESEARCH, SUPPORT, E-LEARNING, COMMUNITY, NEWS, ABOUT, and myWRDS. A search bar is also present. The main content area is titled "CRSP Portfolio Statistics and Assignment: Beta Deciles (Daily)". On the left sidebar, under "Select a Data Set:", the "CRSP" section is expanded, and "Beta Deciles" is highlighted with a red circle. A curved arrow points from this selection to the main content area. The main content area contains two steps: "Step 1: What date range do you want to use?" with input fields for start date (2007) and end date (2013), and "Step 2: How would you like to search this dataset?" with a section for "What format are your stock codes?". In this section, the "TICKER" radio button is selected and circled in red. A blue callout box with an arrow pointing to the "TICKER" option contains the text: "Enter the dates; add stock symbols (copy and paste if you already have a list)".

Select a Data Set:
Select an available dataset
[Help me find my data](#)

CRSP

Annual Update

- ☐ Stock / Security Files
- ☐ **Stock / Events**
- ☐ Stock / Portfolio Assignments
- ☐ Capitalization Deciles
- ☐ **Beta Deciles**
- ☐ Std. Deviation Deciles
- ☐ Index / Stock File Indexes
- ☐ Index / Cap-Based Portfolios
- ☐ Index / S&P 500 Indexes
- ☐ Index / Treasury and Inflation
- ☐ Index / CRSP Select Series
- ☐ CRSP/Compustat Merged
- ☐ Treasuries
- ☐ Treasury / Daily
- ☐ Treasury / Monthly
- ☐ Tools

Quarterly Update

- ☐ Stock / Security Files
- ☐ Stock / Events
- ☐ Stock / Portfolio Assignments
- ☐ Index History - Intraday

CRSP Portfolio Statistics and Assignment: Beta Deciles (Daily)

Portfolio Statistics and Assignment Time Series is a set of portfolio time series. Each portfolio time series is based on a portfolio type defined by CRSP and contains a history of statistics and portfolio assignments for a security. The portfolio time series can be linked to CRSP index returns data to calculate excess returns of a security against its assigned index portfolio at any time during its history.

Note that the portfolio information is a module of the associated daily or monthly stock data. Indexes based on the portfolios are included in the CRSP Indexes product.
For more about this dataset, see the [Variable Descriptions](#), [Dataset List](#), [Manuals and Overviews](#) or [FAQs](#).

Step 1: What date range do you want to use?

I would like data from start date: , to end date: (yyyy).

Step 2: How would you like to search this dataset?

What format are your stock codes?

- ☒ **TICKER**
- ☐ PERMNO
- ☐ PERMCO
- ☐ CUSIP
- ☐ NCUSIP
- ☐ CCD

Enter the dates; add stock symbols (copy and paste if you already have a list)