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