

Assignment 8.1

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
10057	198901	0.652161	0.568388	-0.083773	-0.150480	2.098180
10057	198902	0.695338	0.626351	-0.068987	-0.206443	2.119153
10057	198903	0.698047	0.615056	-0.082991	-0.186268	2.117806
10057	198904	0.566460	0.459815	-0.106644	-0.107914	2.125099
10057	198905	0.619447	0.488729	-0.130718	-0.105785	2.118218
10057	198906	0.572225	0.441940	-0.130285	-0.079860	2.124411
10057	198907	0.632007	0.585518	-0.046489	-0.131852	2.121921
10057	198908	0.753738	0.759082	0.005344	-0.221202	2.134097
10057	198909	0.804723	0.849706	0.044984	-0.355617	2.138356
10057	198910	0.805805	0.870177	0.064372	-0.385855	2.148215
10057	198911	1.203769	1.271458	0.067689	-0.346908	2.153610
10057	198912	1.347877	1.348889	0.001012	-0.254925	2.176027
10057	199001	1.311091	1.395167	0.084076	-0.280816	2.161178
10057	199002	1.150136	1.300843	0.150707	-0.233455	2.168937
10057	199003	1.205278	1.256725	0.051447	-0.141262	2.180838
10057	199004	1.134940	1.214985	0.080046	-0.132717	2.197456
10057	199005	1.146827	1.221369	0.074542	-0.109578	2.217512
10057	199006	1.184233	1.251460	0.067227	-0.121934	2.222729
10057	199007	1.235374	1.302820	0.067446	-0.136011	2.227557
10057	199008	1.205779	1.206732	0.000952	-0.088850	2.231374
10057	199009	1.342489	1.421559	0.079070	-0.010912	2.233236
10057	199010	1.374889	1.486335	0.111446	0.027079	2.245427
10057	199011	1.106259	1.185526	0.079267	0.085854	2.267847
10057	199012	0.878717	0.890149	0.011432	-0.013500	2.271470
10057	199101	1.025223	0.899761	-0.125462	0.093515	2.286780
10057	199102	1.094340	0.849932	-0.244409	0.110956	2.292339
10057	199103	1.068214	0.965481	-0.102733	0.005041	2.291195
10057	199104	1.259503	1.111272	-0.148231	-0.005231	2.295118
10057	199105	1.310743	1.347938	0.037195	-0.116028	2.343154
10057	199106	1.230271	1.369366	0.139095	-0.142336	2.338231
10057	199107	1.106766	1.193001	0.086236	-0.096347	2.360268
10057	199108	1.076924	1.156842	0.079919	-0.089454	2.359352
10057	199109	0.972389	0.968061	-0.004328	-0.034638	2.372886
10057	199110	0.808885	0.742028	-0.066857	-0.005973	2.376448
10057	199111	0.807046	0.682952	-0.124094	0.002354	2.379519
10057	199112	0.758920	0.604667	-0.154253	0.076856	2.365359
10057	199201	0.621264	0.626473	0.005209	-0.053580	2.361305
10057	199202	0.864855	1.016620	0.151765	-0.102337	2.375845
10057	199203	0.866886	1.206540	0.339653	-0.262379	2.341994
10057	199204	0.676412	1.128217	0.451804	-0.269748	2.337263
10057	199205	0.328548	0.490062	0.161514	-0.172367	2.380997
10057	199206	0.605074	0.570963	-0.034112	-0.124432	2.380635
10057	199207	0.700752	0.663424	-0.037328	-0.107047	2.393883
10057	199208	0.762374	0.794908	0.032534	-0.150506	2.401307
10057	199209	0.576586	0.697214	0.120628	-0.159492	2.408414
10057	199210	0.958698	1.172675	0.213978	-0.190746	2.410302
10057	199211	0.918607	1.242300	0.323693	-0.230952	2.365589
10057	199212	1.046196	1.542491	0.496295	-0.318431	2.323377
10057	199301	1.005381	1.464435	0.459054	-0.339076	2.314857
10057	199302	0.951181	1.437287	0.486106	-0.350868	2.281883
10057	199303	1.199818	1.798899	0.599081	-0.460403	2.252407
10057	199304	1.292932	1.665034	0.372103	-0.447794	2.255862
10057	199305	1.401605	1.680167	0.278561	-0.247734	2.224357
10057	199306	1.441993	1.863178	0.421185	-0.295714	2.199280
10057	199307	1.388265	1.787213	0.398948	-0.323479	2.197027
10057	199308	1.365408	1.771570	0.406162	-0.334958	2.186698
10057	199309	1.415811	1.703350	0.287539	-0.311650	2.193193
10057	199310	1.342930	1.587806	0.244876	-0.332184	2.191745
10057	199311	1.403523	1.673859	0.270337	-0.338960	2.174877
10057	199312	1.354810	1.578915	0.224105	-0.301820	2.166003
10057	199401	1.343098	1.531441	0.188343	-0.293060	2.152894
10057	199402	1.249549	1.347937	0.098388	-0.253498	2.138699
10057	199403	1.076632	1.094284	0.017652	-0.087421	2.128736
10057	199404	1.128673	1.146644	0.017970	-0.063655	2.116478
10057	199405	1.334565	1.526433	0.191867	-0.202670	2.069655
10057	199406	1.247625	1.248869	0.001243	-0.135518	2.077961
10057	199407	1.361648	1.240229	-0.121420	-0.052482	2.069591
10057	199408	1.406232	1.283612	-0.122620	-0.086648	2.057710
10057	199409	1.528081	1.407650	-0.120431	-0.093821	2.044495
10057	199410	1.404405	1.322256	-0.082150	-0.064474	2.037337
10057	199411	1.499098	1.469940	-0.029158	-0.083963	2.026337
10057	199412	1.779867	1.792441	0.012574	-0.068827	2.031061
10057	199501	1.892066	2.142554	0.250487	-0.123176	2.015261
10057	199502	1.857576	2.450999	0.593423	-0.254144	1.960809
10057	199503	1.663055	2.167396	0.504340	-0.224704	1.982287
10057	199504	1.629523	1.976619	0.347096	-0.215182	1.963366
10057	199505	1.444406	1.795086	0.350680	-0.214082	1.919659
10057	199506	1.253917	1.637692	0.383774	-0.219648	1.901358
10057	199507	1.113204	1.520533	0.407329	-0.238690	1.877542
10057	199508	1.044393	1.513046	0.468653	-0.238255	1.852865
10057	199509	1.011815	1.467646	0.455830	-0.231973	1.839216
10057	199510	1.036909	1.490222	0.453313	-0.231485	1.808118
10057	199511	0.930089	1.334709	0.404620	-0.214833	1.847411
10057	199512	0.720779	1.122144	0.401365	-0.213085	1.881913
10057	199601	0.580626	0.893347	0.312721	-0.196506	1.963680
10057	199602	0.553691	0.675458	0.121767	-0.146046	2.013707
10057	199603	0.493371	0.589590	0.096219	-0.161638	2.071457
10057	199604	0.061996	0.170332	0.108336	-0.303865	1.917589
10057	199605	0.057034	0.141446	0.084412	-0.280579	1.986989
10057	199606	0.079521	0.122786	0.043265	-0.316237	2.092275
10057	199607	0.000000	0.000000	0.000000	NaN	2.028921
10057	199608	NA	NA	NA	NA	NA
10057	199609	NA	NA	NA	NA	NA
10057	199610	NA	NA	NA	NA	NA
10057	199611	NA	NA	NA	NA	NA
10057	199612	NA	NA	NA	NA	NA
10057	199701	NA	NA	NA	NA	NA
10057	199702	NA	NA	NA	NA	NA
10057	199703	NA	NA	NA	NA	NA
10057	199704	NA	NA	NA	NA	NA
10057	199705	NA	NA	NA	NA	NA
10057	199706	NA	NA	NA	NA	NA
10057	199707	NA	NA	NA	NA	NA
10057	199708	NA	NA	NA	NA	NA
10057	199709	NA	NA	NA	NA	NA
10057	199710	NA	NA	NA	NA	NA
10057	199711	NA	NA	NA	NA	NA
10057	199712	NA	NA	NA	NA	NA
10057	199801	NA	NA	NA	NA	NA
10057	199802	NA	NA	NA	NA	NA
10057	199803	NA	NA	NA	NA	NA
10057	199804	NA	NA	NA	NA	NA
10057	199805	NA	NA	NA	NA	NA
10057	199806	NA	NA	NA	NA	NA
10057	199807	NA	NA	NA	NA	NA
10057	199808	NA	NA	NA	NA	NA
10057	199809	NA	NA	NA	NA	NA
10057	199810	NA	NA	NA	NA	NA
10057	199811	NA	NA	NA	NA	NA
10057	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
10322	198901	0.109652	0.063003	-0.046649	0.022284	2.103100
10322	198902	0.093798	0.036888	-0.056909	0.022285	2.106222
10322	198903	0.024919	-0.058457	-0.083376	0.041838	2.102572
10322	198904	0.037906	-0.070281	-0.108187	0.046391	2.099343
10322	198905	0.016413	-0.069593	-0.086006	0.040741	2.105165
10322	198906	-0.075296	-0.207150	-0.131854	0.058862	2.099136
10322	198907	0.007123	-0.141183	-0.148306	0.045468	2.118359
10322	198908	0.238768	0.152082	-0.086686	0.006137	2.143263
10322	198909	0.210110	0.082304	-0.127806	0.012483	2.155538
10322	198910	0.176093	0.035657	-0.140436	0.032428	2.160901
10322	198911	0.139792	0.069165	-0.070627	0.016246	2.118832
10322	198912	0.159235	0.101641	-0.057594	0.009214	2.142631
10322	199001	0.174445	0.106050	-0.068395	0.011746	2.200815
10322	199002	0.238178	0.103864	-0.134314	0.087065	2.197852
10322	199003	0.240694	0.100464	-0.140229	0.086362	2.223823
10322	199004	0.227219	0.095791	-0.131427	0.085463	2.227892
10322	199005	0.245660	0.098808	-0.146852	0.087131	2.259398
10322	199006	0.295445	0.187738	-0.107708	0.081620	2.239114
10322	199007	0.218341	0.093904	-0.124437	0.099680	2.234762
10322	199008	0.083191	-0.071567	-0.154758	0.175612	2.243660
10322	199009	0.041824	-0.135343	-0.177168	0.305740	2.234994
10322	199010	0.114988	-0.014652	-0.129639	0.878700	2.255658
10322	199011	0.165918	-0.045913	-0.211830	1.187598	2.302296
10322	199012	0.216509	-0.073760	-0.290269	1.385127	2.286411
10322	199101	0.241526	-0.096891	-0.338417	1.345055	2.243680
10322	199102	-0.015577	-0.054290	-0.038713	0.144963	2.240291
10322	199103	-0.057681	-0.086665	-0.028984	0.091370	2.482385
10322	199104	NA	NA	NA	NA	NA
10322	199105	NA	NA	NA	NA	NA
10322	199106	NA	NA	NA	NA	NA
10322	199107	NA	NA	NA	NA	NA
10322	199108	NA	NA	NA	NA	NA
10322	199109	NA	NA	NA	NA	NA
10322	199110	NA	NA	NA	NA	NA
10322	199111	NA	NA	NA	NA	NA
10322	199112	NA	NA	NA	NA	NA
10322	199201	NA	NA	NA	NA	NA
10322	199202	NA	NA	NA	NA	NA
10322	199203	NA	NA	NA	NA	NA
10322	199204	NA	NA	NA	NA	NA
10322	199205	NA	NA	NA	NA	NA
10322	199206	NA	NA	NA	NA	NA
10322	199207	NA	NA	NA	NA	NA
10322	199208	NA	NA	NA	NA	NA
10322	199209	NA	NA	NA	NA	NA
10322	199210	NA	NA	NA	NA	NA
10322	199211	NA	NA	NA	NA	NA
10322	199212	NA	NA	NA	NA	NA
10322	199301	NA	NA	NA	NA	NA
10322	199302	NA	NA	NA	NA	NA
10322	199303	NA	NA	NA	NA	NA
10322	199304	NA	NA	NA	NA	NA
10322	199305	NA	NA	NA	NA	NA
10322	199306	NA	NA	NA	NA	NA
10322	199307	NA	NA	NA	NA	NA
10322	199308	NA	NA	NA	NA	NA
10322	199309	NA	NA	NA	NA	NA
10322	199310	NA	NA	NA	NA	NA
10322	199311	NA	NA	NA	NA	NA
10322	199312	NA	NA	NA	NA	NA
10322	199401	NA	NA	NA	NA	NA
10322	199402	NA	NA	NA	NA	NA
10322	199403	NA	NA	NA	NA	NA
10322	199404	NA	NA	NA	NA	NA
10322	199405	NA	NA	NA	NA	NA
10322	199406	NA	NA	NA	NA	NA
10322	199407	NA	NA	NA	NA	NA
10322	199408	NA	NA	NA	NA	NA
10322	199409	NA	NA	NA	NA	NA
10322	199410	NA	NA	NA	NA	NA
10322	199411	NA	NA	NA	NA	NA
10322	199412	NA	NA	NA	NA	NA
10322	199501	NA	NA	NA	NA	NA
10322	199502	NA	NA	NA	NA	NA
10322	199503	NA	NA	NA	NA	NA
10322	199504	NA	NA	NA	NA	NA
10322	199505	NA	NA	NA	NA	NA
10322	199506	NA	NA	NA	NA	NA
10322	199507	NA	NA	NA	NA	NA
10322	199508	NA	NA	NA	NA	NA
10322	199509	NA	NA	NA	NA	NA
10322	199510	NA	NA	NA	NA	NA
10322	199511	NA	NA	NA	NA	NA
10322	199512	NA	NA	NA	NA	NA
10322	199601	NA	NA	NA	NA	NA
10322	199602	NA	NA	NA	NA	NA
10322	199603	NA	NA	NA	NA	NA
10322	199604	NA	NA	NA	NA	NA
10322	199605	NA	NA	NA	NA	NA
10322	199606	NA	NA	NA	NA	NA
10322	199607	NA	NA	NA	NA	NA
10322	199608	NA	NA	NA	NA	NA
10322	199609	NA	NA	NA	NA	NA
10322	199610	NA	NA	NA	NA	NA
10322	199611	NA	NA	NA	NA	NA
10322	199612	NA	NA	NA	NA	NA
10322	199701	NA	NA	NA	NA	NA
10322	199702	NA	NA	NA	NA	NA
10322	199703	NA	NA	NA	NA	NA
10322	199704	NA	NA	NA	NA	NA
10322	199705	NA	NA	NA	NA	NA
10322	199706	NA	NA	NA	NA	NA
10322	199707	NA	NA	NA	NA	NA
10322	199708	NA	NA	NA	NA	NA
10322	199709	NA	NA	NA	NA	NA
10322	199710	NA	NA	NA	NA	NA
10322	199711	NA	NA	NA	NA	NA
10322	199712	NA	NA	NA	NA	NA
10322	199801	NA	NA	NA	NA	NA
10322	199802	NA	NA	NA	NA	NA
10322	199803	NA	NA	NA	NA	NA
10322	199804	NA	NA	NA	NA	NA
10322	199805	NA	NA	NA	NA	NA
10322	199806	NA	NA	NA	NA	NA
10322	199807	NA	NA	NA	NA	NA
10322	199808	NA	NA	NA	NA	NA
10322	199809	NA	NA	NA	NA	NA
10322	199810	NA	NA	NA	NA	NA
10322	199811	NA	NA	NA	NA	NA
10322	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
10367	198901	0.016437	0.274499	0.258062	-0.221522	2.070990
10367	198902	-0.264107	-0.118473	0.145634	-0.140905	2.079302
10367	198903	-0.472744	-0.339150	0.133594	-0.118011	2.064394
10367	198904	-0.317861	-0.270111	0.047750	-0.075920	2.061358
10367	198905	-0.561791	-0.490319	0.071471	-0.067493	2.068809
10367	198906	-0.606548	-0.494290	0.112258	-0.068708	2.084166
10367	198907	-0.549750	-0.387167	0.162583	-0.086639	2.093792
10367	198908	-0.500645	-0.345795	0.154850	-0.069796	2.108344
10367	198909	-0.342369	-0.178214	0.164155	-0.090246	2.112263
10367	198910	-0.239238	-0.106117	0.133120	-0.088056	2.129750
10367	198911	-0.311050	-0.274103	0.036946	0.016205	2.116093
10367	198912	-0.170418	-0.201359	-0.030941	0.022106	2.154465
10367	199001	-0.051466	-0.147023	-0.095558	0.035523	2.233830
10367	199002	0.061532	0.035289	-0.026243	-0.029827	2.226975
10367	199003	0.168581	0.169881	0.001301	-0.047137	2.230953
10367	199004	0.020381	0.080248	0.059867	-0.072698	2.285722
10367	199005	0.165686	0.255664	0.089979	-0.089417	2.287668
10367	199006	0.180860	0.249409	0.068549	-0.103785	2.284792
10367	199007	0.150263	0.180729	0.030466	-0.090994	2.286944
10367	199008	0.167665	0.222971	0.055307	-0.108107	2.283833
10367	199009	0.141420	0.201515	0.060094	-0.072146	2.272459
10367	199010	0.087784	0.115538	0.027754	-0.067657	2.338390
10367	199011	-0.061567	0.258373	0.319939	-0.270269	2.391735
10367	199012	-0.246351	0.242864	0.489215	-0.368716	2.339723
10367	199101	-0.517408	-0.099945	0.417463	-0.476065	2.321027
10367	199102	-0.501482	0.000809	0.502291	-0.298794	2.385367
10367	199103	-1.696024	-0.847290	0.848734	-0.586250	2.669205
10367	199104	NA	NA	NA	NA	NA
10367	199105	NA	NA	NA	NA	NA
10367	199106	NA	NA	NA	NA	NA
10367	199107	NA	NA	NA	NA	NA
10367	199108	NA	NA	NA	NA	NA
10367	199109	NA	NA	NA	NA	NA
10367	199110	NA	NA	NA	NA	NA
10367	199111	NA	NA	NA	NA	NA
10367	199112	NA	NA	NA	NA	NA
10367	199201	NA	NA	NA	NA	NA
10367	199202	NA	NA	NA	NA	NA
10367	199203	NA	NA	NA	NA	NA
10367	199204	NA	NA	NA	NA	NA
10367	199205	NA	NA	NA	NA	NA
10367	199206	NA	NA	NA	NA	NA
10367	199207	NA	NA	NA	NA	NA
10367	199208	NA	NA	NA	NA	NA
10367	199209	NA	NA	NA	NA	NA
10367	199210	NA	NA	NA	NA	NA
10367	199211	NA	NA	NA	NA	NA
10367	199212	NA	NA	NA	NA	NA
10367	199301	NA	NA	NA	NA	NA
10367	199302	NA	NA	NA	NA	NA
10367	199303	NA	NA	NA	NA	NA
10367	199304	NA	NA	NA	NA	NA
10367	199305	NA	NA	NA	NA	NA
10367	199306	NA	NA	NA	NA	NA
10367	199307	NA	NA	NA	NA	NA
10367	199308	NA	NA	NA	NA	NA
10367	199309	NA	NA	NA	NA	NA
10367	199310	NA	NA	NA	NA	NA
10367	199311	NA	NA	NA	NA	NA
10367	199312	NA	NA	NA	NA	NA
10367	199401	NA	NA	NA	NA	NA
10367	199402	NA	NA	NA	NA	NA
10367	199403	NA	NA	NA	NA	NA
10367	199404	NA	NA	NA	NA	NA
10367	199405	NA	NA	NA	NA	NA
10367	199406	NA	NA	NA	NA	NA
10367	199407	NA	NA	NA	NA	NA
10367	199408	NA	NA	NA	NA	NA
10367	199409	NA	NA	NA	NA	NA
10367	199410	NA	NA	NA	NA	NA
10367	199411	NA	NA	NA	NA	NA
10367	199412	NA	NA	NA	NA	NA
10367	199501	NA	NA	NA	NA	NA
10367	199502	NA	NA	NA	NA	NA
10367	199503	NA	NA	NA	NA	NA
10367	199504	NA	NA	NA	NA	NA
10367	199505	NA	NA	NA	NA	NA
10367	199506	NA	NA	NA	NA	NA
10367	199507	NA	NA	NA	NA	NA
10367	199508	NA	NA	NA	NA	NA
10367	199509	NA	NA	NA	NA	NA
10367	199510	NA	NA	NA	NA	NA
10367	199511	NA	NA	NA	NA	NA
10367	199512	NA	NA	NA	NA	NA
10367	199601	NA	NA	NA	NA	NA
10367	199602	NA	NA	NA	NA	NA
10367	199603	NA	NA	NA	NA	NA
10367	199604	NA	NA	NA	NA	NA
10367	199605	NA	NA	NA	NA	NA
10367	199606	NA	NA	NA	NA	NA
10367	199607	NA	NA	NA	NA	NA
10367	199608	NA	NA	NA	NA	NA
10367	199609	NA	NA	NA	NA	NA
10367	199610	NA	NA	NA	NA	NA
10367	199611	NA	NA	NA	NA	NA
10367	199612	NA	NA	NA	NA	NA
10367	199701	NA	NA	NA	NA	NA
10367	199702	NA	NA	NA	NA	NA
10367	199703	NA	NA	NA	NA	NA
10367	199704	NA	NA	NA	NA	NA
10367	199705	NA	NA	NA	NA	NA
10367	199706	NA	NA	NA	NA	NA
10367	199707	NA	NA	NA	NA	NA
10367	199708	NA	NA	NA	NA	NA
10367	199709	NA	NA	NA	NA	NA
10367	199710	NA	NA	NA	NA	NA
10367	199711	NA	NA	NA	NA	NA
10367	199712	NA	NA	NA	NA	NA
10367	199801	NA	NA	NA	NA	NA
10367	199802	NA	NA	NA	NA	NA
10367	199803	NA	NA	NA	NA	NA
10367	199804	NA	NA	NA	NA	NA
10367	199805	NA	NA	NA	NA	NA
10367	199806	NA	NA	NA	NA	NA
10367	199807	NA	NA	NA	NA	NA
10367	199808	NA	NA	NA	NA	NA
10367	199809	NA	NA	NA	NA	NA
10367	199810	NA	NA	NA	NA	NA
10367	199811	NA	NA	NA	NA	NA
10367	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
10442	198901	-0.150840	-0.108619	0.042221	-0.061895	2.104269
10442	198902	0.005479	0.091263	0.085784	-0.087848	2.131366
10442	198903	0.070327	0.138034	0.067707	-0.085790	2.130393
10442	198904	-0.015841	-0.006682	0.009159	-0.009739	2.141845
10442	198905	0.004404	-0.029457	-0.033861	0.009833	2.152875
10442	198906	-0.059343	-0.039081	0.020262	-0.040809	2.175873
10442	198907	-0.051170	-0.023238	0.027931	-0.041172	2.184330
10442	198908	0.052694	-0.030929	-0.083623	-0.011937	2.187912
10442	198909	0.522205	0.476916	-0.045288	-0.113569	2.185953
10442	198910	0.499311	0.526259	0.026948	-0.171217	2.201064
10442	198911	0.468760	0.511873	0.043113	-0.126582	2.196381
10442	198912	0.434068	0.505273	0.071205	-0.130808	2.209114
10442	199001	0.408167	0.493292	0.085125	-0.129514	2.218280
10442	199002	0.405417	0.386593	-0.018824	0.004567	2.235893
10442	199003	0.358043	0.332638	-0.025405	0.010147	2.244555
10442	199004	0.433010	0.368262	-0.064748	0.014453	2.262746
10442	199005	0.442969	0.452598	0.009628	-0.004220	2.266807
10442	199006	0.470232	0.455323	-0.014909	0.009760	2.260766
10442	199007	0.451148	0.422168	-0.028980	0.018363	2.252368
10442	199008	0.391999	0.477452	0.085454	-0.000413	2.247179
10442	199009	0.072008	0.053191	-0.018817	0.094716	2.259140
10442	199010	0.141006	0.008538	-0.132468	0.167206	2.247361
10442	199011	0.254639	0.194915	-0.059724	0.141340	2.263226
10442	199012	0.297055	0.327223	0.030168	0.026874	2.273893
10442	199101	0.331987	0.380003	0.048017	0.051844	2.278681
10442	199102	0.127644	0.338341	0.210697	-0.115038	2.281851
10442	199103	0.236762	0.502500	0.265738	-0.127974	2.296053
10442	199104	0.082312	0.355171	0.272859	-0.136240	2.283056
10442	199105	0.063844	0.218233	0.154388	-0.108026	2.301769
10442	199106	0.053001	0.184719	0.131718	-0.109853	2.322403
10442	199107	0.096197	0.287535	0.191338	-0.155955	2.338995
10442	199108	0.049847	0.169522	0.119675	-0.134336	2.355249
10442	199109	0.044146	0.145786	0.101640	-0.122551	2.355002
10442	199110	-0.008671	0.092851	0.101522	-0.120293	2.351371
10442	199111	-0.044969	0.010317	0.055286	-0.105251	2.343527
10442	199112	-0.113654	-0.278569	-0.164915	0.027077	2.342420
10442	199201	-0.327127	-0.410952	-0.083825	-0.033446	2.346256
10442	199202	-0.004745	-0.137316	-0.132571	-0.024734	2.330906
10442	199203	-0.312902	-0.261737	0.051165	-0.104154	2.298303
10442	199204	-0.227592	-0.135649	0.091943	-0.129588	2.285562
10442	199205	-0.349369	-0.147180	0.202189	-0.140390	2.288960
10442	199206	-0.221742	-0.176560	0.045182	-0.070122	2.263096
10442	199207	-0.312791	-0.352800	-0.040009	-0.006097	2.265183
10442	199208	-0.164005	-0.291435	-0.127430	0.009046	2.268726
10442	199209	-0.119130	-0.232356	-0.113226	-0.007348	2.271904
10442	199210	-0.467535	-0.310193	0.157342	-0.061470	2.261595
10442	199211	-0.407805	-0.169300	0.238505	-0.084046	2.246654
10442	199212	-0.181118	0.115581	0.296698	-0.100260	2.214374
10442	199301	-0.014616	0.244379	0.258995	-0.079389	2.206849
10442	199302	-0.187186	0.058339	0.245525	-0.056642	2.177014
10442	199303	-0.068193	0.002199	0.070392	0.015289	2.144482
10442	199304	0.001372	0.156418	0.155046	-0.005902	2.103364
10442	199305	-0.205006	-0.153352	0.051654	0.055167	2.097655
10442	199306	-0.439422	-0.275454	0.163968	0.019637	2.085110
10442	199307	-0.247497	-0.098277	0.149220	0.022818	2.084314
10442	199308	-0.150234	-0.088628	0.061606	0.038082	2.071923
10442	199309	-0.226605	-0.147033	0.079572	0.038041	2.056011
10442	199310	-0.006268	-0.157957	-0.151689	0.055604	2.038061
10442	199311	-0.018639	-0.168977	-0.150338	0.060010	1.977836
10442	199312	-0.238700	-0.469646	-0.230946	0.137614	1.939471
10442	199401	-0.141886	-0.335210	-0.193324	0.094821	1.896861
10442	199402	-0.090278	-0.243956	-0.153677	0.077966	1.843530
10442	199403	-0.035112	-0.147271	-0.112159	0.059250	1.841303
10442	199404	0.019844	-0.355957	-0.375801	0.123522	1.833157
10442	199405	0.378058	0.002389	-0.375669	0.081693	1.833136
10442	199406	0.443252	0.164567	-0.278685	0.040427	1.808551
10442	199407	0.421720	0.405237	-0.016484	-0.040873	1.804951
10442	199408	0.237598	0.529449	0.291851	-0.117976	1.787936
10442	199409	0.195380	0.503528	0.308147	-0.124820	1.791092
10442	199410	0.286339	0.526851	0.240511	-0.047903	1.785563
10442	199411	0.331467	0.489335	0.157868	-0.050225	1.792914
10442	199412	0.700036	1.212617	0.512581	-0.148264	1.788373
10442	199501	0.498188	0.785292	0.287104	-0.068013	1.781651
10442	199502	0.480073	0.679389	0.199317	-0.071334	1.780161
10442	199503	0.476342	0.748724	0.272382	-0.077539	1.792230
10442	199504	0.316025	0.570649	0.254624	-0.070286	1.800303
10442	199505	0.316952	0.383695	0.066743	-0.028029	1.798138
10442	199506	0.633120	0.655758	0.022638	-0.024760	1.805413
10442	199507	0.575159	0.471569	-0.103590	0.004645	1.810723
10442	199508	0.497528	0.241635	-0.255893	0.074150	1.821724
10442	199509	0.432114	0.181879	-0.250235	0.068018	1.816333
10442	199510	0.415070	0.275942	-0.139128	0.029059	1.821537
10442	199511	0.365120	0.246876	-0.118244	0.032638	1.833112
10442	199512	0.274318	0.133291	-0.141026	0.031103	1.856491
10442	199601	0.360848	0.280266	-0.080582	0.020348	1.863504
10442	199602	0.398622	0.377193	-0.021429	0.008848	1.860364
10442	199603	0.494441	0.301956	-0.192485	0.025565	1.879349
10442	199604	0.760796	0.612928	-0.147868	-0.034884	1.887405
10442	199605	0.817593	0.871102	0.053508	-0.132572	1.888492
10442	199606	0.591187	0.709031	0.117843	-0.144295	1.898742
10442	199607	0.578537	0.741385	0.162848	-0.157183	1.901241
10442	199608	0.698087	0.995239	0.297153	-0.180041	1.896014
10442	199609	0.722958	0.978571	0.255613	-0.188451	1.902775
10442	199610	0.622380	0.862072	0.239692	-0.168971	1.929543
10442	199611	0.205501	0.326335	0.120833	-0.034497	1.984417
10442	199612	0.309413	0.429668	0.120256	-0.039838	2.038805
10442	199701	0.201599	0.357734	0.156135	-0.061833	2.087067
10442	199702	0.188965	0.200165	0.011200	0.049110	2.174308
10442	199703	0.112882	0.159643	0.046761	0.052801	2.180185
10442	199704	-0.012616	0.035347	0.047963	0.076727	2.212417
10442	199705	-0.176297	-0.210090	-0.033793	0.162190	2.229479
10442	199706	-0.144182	-0.214587	-0.070405	0.187643	2.277990
10442	199707	0.056787	-0.137949	-0.194735	0.218089	2.289020
10442	199708	-0.137292	-0.322782	-0.185489	0.229819	2.314586
10442	199709	0.068399	-0.089389	-0.157788	0.106133	2.318393
10442	199710	0.147443	-0.092350	-0.239793	0.153169	2.337594
10442	199711	0.345033	0.017695	-0.327338	0.164460	2.335391
10442	199712	0.294745	-0.079988	-0.374733	0.187126	2.351753
10442	199801	0.250601	-0.105997	-0.356598	0.170693	2.369845
10442	199802	0.219175	-0.070757	-0.289932	0.134455	2.355729
10442	199803	0.244019	-0.068009	-0.312028	0.139469	2.360315
10442	199804	0.293432	0.004335	-0.289097	0.122076	2.349429
10442	199805	0.294264	0.003757	-0.290507	0.113567	2.355124
10442	199806	0.227561	-0.047328	-0.274889	0.113815	2.358133
10442	199807	0.042949	-0.125154	-0.168104	0.084067	2.347376
10442	199808	0.138882	0.004161	-0.134721	0.064768	2.332481
10442	199809	0.007101	-0.135213	-0.142314	0.116549	2.353489
10442	199810	-0.103788	-0.152272	-0.048484	0.058945	2.344868
10442	199811	-0.167666	-0.213159	-0.045492	0.054190	2.328949
10442	199812	-0.136931	-0.176706	-0.039775	0.038175	2.322224

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
10573	198901	0.366967	0.573612	0.206645	-0.089023	2.171575
10573	198902	0.202019	0.477278	0.275259	-0.103904	2.157802
10573	198903	0.185371	0.445996	0.260625	-0.088303	2.166067
10573	198904	0.161916	0.493096	0.331180	-0.089124	2.163721
10573	198905	0.156256	0.398055	0.241799	-0.089461	2.172941
10573	198906	0.028579	0.383087	0.354508	-0.120306	2.201700
10573	198907	-0.079225	0.305651	0.384876	-0.146953	2.194412
10573	198908	-0.148867	0.235931	0.384798	-0.152512	2.191566
10573	198909	-0.245364	0.134783	0.380146	-0.246286	2.201245
10573	198910	-0.251146	0.118831	0.369978	-0.227958	2.222577
10573	198911	0.025820	0.503537	0.477717	-0.281196	2.247164
10573	198912	0.174465	0.527069	0.352603	-0.228655	2.232068
10573	199001	0.086524	0.553875	0.467350	-0.212179	2.214257
10573	199002	0.067288	0.625560	0.558272	-0.219980	2.206400
10573	199003	0.044574	0.629888	0.585314	-0.239135	2.219947
10573	199004	0.012091	0.567916	0.555825	-0.237385	2.250279
10573	199005	-0.011214	0.359350	0.370565	-0.126917	2.221904
10573	199006	0.182282	0.459630	0.277348	-0.107821	2.228317
10573	199007	0.052871	0.177635	0.124764	-0.080272	2.312507
10573	199008	-0.001725	0.166975	0.168700	-0.090376	2.325074
10573	199009	0.373523	0.554085	0.180562	-0.064563	2.319896
10573	199010	0.463538	0.646806	0.183269	-0.061723	2.324125
10573	199011	0.338592	0.134100	-0.204492	-0.002489	2.412558
10573	199012	0.316521	0.295798	-0.020723	-0.073504	2.411719
10573	199101	0.232672	0.280123	0.047451	-0.090655	2.422944
10573	199102	0.271837	0.307602	0.035765	-0.094544	2.431681
10573	199103	0.239313	0.236870	-0.002443	-0.099893	2.444661
10573	199104	0.356775	0.402928	0.046153	-0.108273	2.445996
10573	199105	0.664595	1.396856	0.732261	-0.281070	2.402004
10573	199106	0.142521	0.980201	0.837681	-0.334969	2.431613
10573	199107	0.409153	1.756230	1.347077	-0.423443	2.367752
10573	199108	0.512642	1.734431	1.221789	-0.316873	2.375861
10573	199109	-0.207138	0.669703	0.876841	-0.162725	2.401883
10573	199110	-0.493773	0.366016	0.859789	-0.130363	2.387042
10573	199111	-0.575011	0.366644	0.941655	-0.146129	2.391657
10573	199112	-0.691785	0.582540	1.274325	-0.117600	2.385151
10573	199201	-0.762609	0.803255	1.565864	-0.131051	2.388802
10573	199202	-0.719917	1.125478	1.845395	-0.151347	2.401820
10573	199203	-0.143655	1.641763	1.785418	-0.218427	2.351723
10573	199204	-0.760775	1.156581	1.917356	-0.226652	2.347142
10573	199205	-0.888641	0.419776	1.308417	-0.154220	2.355570
10573	199206	-0.420244	1.304061	1.724305	-0.167256	2.339293
10573	199207	-0.553863	0.861395	1.415258	-0.156576	2.363040
10573	199208	-0.850031	0.608627	1.458657	-0.163757	2.386829
10573	199209	-0.423600	1.594828	2.018428	-0.242507	2.391757
10573	199210	-0.001022	2.256456	2.257477	-0.293800	2.383890
10573	199211	0.084541	1.949557	1.865017	-0.266897	2.307010
10573	199212	0.001134	1.464318	1.463183	-0.273306	2.307553
10573	199301	0.146105	1.129638	0.983533	-0.249603	2.284777
10573	199302	-0.028529	0.781798	0.810327	-0.233063	2.293000
10573	199303	-0.197232	1.088440	1.285672	-0.262689	2.235809
10573	199304	0.779484	1.339350	0.559867	-0.193274	2.166416
10573	199305	-0.418705	0.916864	1.335568	-0.299092	2.135569
10573	199306	-0.815964	0.022241	0.838205	-0.279123	2.115557
10573	199307	-0.511019	0.534777	1.045796	-0.299294	2.027011
10573	199308	-0.386424	0.699738	1.086161	-0.302668	1.977656
10573	199309	-0.099655	0.902776	1.002430	-0.284311	1.970277
10573	199310	-0.735969	-0.169531	0.566438	-0.189801	1.925264
10573	199311	-0.969733	0.053079	1.022812	-0.242414	1.804003
10573	199312	-1.155118	-0.310498	0.844621	-0.200831	1.712231
10573	199401	-1.194878	-0.254444	0.940434	-0.213590	1.700564
10573	199402	-1.239154	-0.337508	0.901646	-0.211199	1.705874
10573	199403	-1.885416	-1.222660	0.662756	-0.101476	1.697358
10573	199404	-2.330137	-1.285751	1.044387	-0.156907	1.679358
10573	199405	-2.189494	-1.205843	0.983651	-0.099707	1.670275
10573	199406	-2.058551	-1.325303	0.733248	-0.049094	1.647745
10573	199407	-2.195530	-2.477191	-0.281660	0.048370	1.643444
10573	199408	-0.935267	-1.331559	-0.396292	0.016453	1.633822
10573	199409	-1.137884	-1.618905	-0.481020	0.028442	1.623074
10573	199410	-0.200952	-0.350457	-0.149505	-0.048419	1.601545
10573	199411	0.840492	0.383965	-0.456527	0.034818	1.589577
10573	199412	1.286298	0.894941	-0.391357	0.014754	1.576682
10573	199501	1.949167	2.071869	0.122702	-0.057716	1.556787
10573	199502	1.761167	1.360064	-0.401103	0.024723	1.536768
10573	199503	1.449472	1.405946	-0.043525	-0.018729	1.540994
10573	199504	1.479402	1.874017	0.394615	-0.160196	1.527895
10573	199505	1.525740	1.833377	0.307637	-0.128451	1.517975
10573	199506	1.756680	2.759816	1.003136	-0.234695	1.501777
10573	199507	1.880445	3.365901	1.485456	-0.274182	1.475677
10573	199508	1.399182	3.296625	1.897443	-0.403668	1.441197
10573	199509	0.583095	2.552607	1.969512	-0.327255	1.433241
10573	199510	0.451456	2.835058	2.383602	-0.308719	1.396143
10573	199511	0.493185	3.022086	2.528901	-0.270078	1.402237
10573	199512	0.776877	3.239492	2.462616	-0.240271	1.390131
10573	199601	-0.094267	1.402074	1.496341	-0.135882	1.407001
10573	199602	0.042601	1.871708	1.829107	-0.154953	1.345503
10573	199603	0.398394	1.985965	1.587571	-0.147286	1.336191
10573	199604	0.274773	1.509778	1.235005	-0.107080	1.361468
10573	199605	0.246229	1.581705	1.335476	-0.116901	1.358700
10573	199606	0.174159	0.978571	0.804412	-0.092769	1.327451
10573	199607	-0.014394	0.755000	0.769394	-0.093670	1.293586
10573	199608	-1.044902	-3.113926	-2.069024	0.052686	1.294256
10573	199609	1.204735	-0.581564	-1.786299	0.058185	1.234622
10573	199610	1.220130	-2.867856	-4.087986	0.130529	1.243151
10573	199611	-0.467188	-6.985382	-6.518194	0.179387	1.438683
10573	199612	-3.507449	-9.415636	-5.908187	0.174302	1.901287
10573	199701	2.424301	8.381315	5.957015	-0.025952	1.867559
10573	199702	NA	NA	NA	NA	NA
10573	199703	NA	NA	NA	NA	NA
10573	199704	NA	NA	NA	NA	NA
10573	199705	NA	NA	NA	NA	NA
10573	199706	NA	NA	NA	NA	NA
10573	199707	NA	NA	NA	NA	NA
10573	199708	NA	NA	NA	NA	NA
10573	199709	NA	NA	NA	NA	NA
10573	199710	NA	NA	NA	NA	NA
10573	199711	NA	NA	NA	NA	NA
10573	199712	NA	NA	NA	NA	NA
10573	199801	NA	NA	NA	NA	NA
10573	199802	NA	NA	NA	NA	NA
10573	199803	NA	NA	NA	NA	NA
10573	199804	NA	NA	NA	NA	NA
10573	199805	NA	NA	NA	NA	NA
10573	199806	NA	NA	NA	NA	NA
10573	199807	NA	NA	NA	NA	NA
10573	199808	NA	NA	NA	NA	NA
10573	199809	NA	NA	NA	NA	NA
10573	199810	NA	NA	NA	NA	NA
10573	199811	NA	NA	NA	NA	NA
10573	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
10643	198901	0.469521	0.462981	-0.006540	0.035293	1.728472
10643	198902	0.530146	0.595909	0.065763	0.026520	1.721582
10643	198903	0.425658	0.189220	-0.236438	0.072020	1.706028
10643	198904	0.642193	0.788749	0.146556	0.060498	1.710079
10643	198905	0.796959	0.962496	0.165536	0.058092	1.727407
10643	198906	0.901786	1.202453	0.300667	0.052870	1.783409
10643	198907	1.392036	1.030830	-0.361205	0.146917	2.022979
10643	198908	-3.510962	-2.920760	0.590202	-0.003775	1.731210
10643	198909	-32.447016	-103.909356	-71.462340	-0.869467	2.652993
10643	198910	NA	NA	NA	NA	NA
10643	198911	NA	NA	NA	NA	NA
10643	198912	NA	NA	NA	NA	NA
10643	199001	NA	NA	NA	NA	NA
10643	199002	NA	NA	NA	NA	NA
10643	199003	NA	NA	NA	NA	NA
10643	199004	NA	NA	NA	NA	NA
10643	199005	NA	NA	NA	NA	NA
10643	199006	NA	NA	NA	NA	NA
10643	199007	NA	NA	NA	NA	NA
10643	199008	NA	NA	NA	NA	NA
10643	199009	NA	NA	NA	NA	NA
10643	199010	NA	NA	NA	NA	NA
10643	199011	NA	NA	NA	NA	NA
10643	199012	NA	NA	NA	NA	NA
10643	199101	NA	NA	NA	NA	NA
10643	199102	NA	NA	NA	NA	NA
10643	199103	NA	NA	NA	NA	NA
10643	199104	NA	NA	NA	NA	NA
10643	199105	NA	NA	NA	NA	NA
10643	199106	NA	NA	NA	NA	NA
10643	199107	NA	NA	NA	NA	NA
10643	199108	NA	NA	NA	NA	NA
10643	199109	NA	NA	NA	NA	NA
10643	199110	NA	NA	NA	NA	NA
10643	199111	NA	NA	NA	NA	NA
10643	199112	NA	NA	NA	NA	NA
10643	199201	NA	NA	NA	NA	NA
10643	199202	NA	NA	NA	NA	NA
10643	199203	NA	NA	NA	NA	NA
10643	199204	NA	NA	NA	NA	NA
10643	199205	NA	NA	NA	NA	NA
10643	199206	NA	NA	NA	NA	NA
10643	199207	NA	NA	NA	NA	NA
10643	199208	NA	NA	NA	NA	NA
10643	199209	NA	NA	NA	NA	NA
10643	199210	NA	NA	NA	NA	NA
10643	199211	NA	NA	NA	NA	NA
10643	199212	NA	NA	NA	NA	NA
10643	199301	NA	NA	NA	NA	NA
10643	199302	NA	NA	NA	NA	NA
10643	199303	NA	NA	NA	NA	NA
10643	199304	NA	NA	NA	NA	NA
10643	199305	NA	NA	NA	NA	NA
10643	199306	NA	NA	NA	NA	NA
10643	199307	NA	NA	NA	NA	NA
10643	199308	NA	NA	NA	NA	NA
10643	199309	NA	NA	NA	NA	NA
10643	199310	NA	NA	NA	NA	NA
10643	199311	NA	NA	NA	NA	NA
10643	199312	NA	NA	NA	NA	NA
10643	199401	NA	NA	NA	NA	NA
10643	199402	NA	NA	NA	NA	NA
10643	199403	NA	NA	NA	NA	NA
10643	199404	NA	NA	NA	NA	NA
10643	199405	NA	NA	NA	NA	NA
10643	199406	NA	NA	NA	NA	NA
10643	199407	NA	NA	NA	NA	NA
10643	199408	NA	NA	NA	NA	NA
10643	199409	NA	NA	NA	NA	NA
10643	199410	NA	NA	NA	NA	NA
10643	199411	NA	NA	NA	NA	NA
10643	199412	NA	NA	NA	NA	NA
10643	199501	NA	NA	NA	NA	NA
10643	199502	NA	NA	NA	NA	NA
10643	199503	NA	NA	NA	NA	NA
10643	199504	NA	NA	NA	NA	NA
10643	199505	NA	NA	NA	NA	NA
10643	199506	NA	NA	NA	NA	NA
10643	199507	NA	NA	NA	NA	NA
10643	199508	NA	NA	NA	NA	NA
10643	199509	NA	NA	NA	NA	NA
10643	199510	NA	NA	NA	NA	NA
10643	199511	NA	NA	NA	NA	NA
10643	199512	NA	NA	NA	NA	NA
10643	199601	NA	NA	NA	NA	NA
10643	199602	NA	NA	NA	NA	NA
10643	199603	NA	NA	NA	NA	NA
10643	199604	NA	NA	NA	NA	NA
10643	199605	NA	NA	NA	NA	NA
10643	199606	NA	NA	NA	NA	NA
10643	199607	NA	NA	NA	NA	NA
10643	199608	NA	NA	NA	NA	NA
10643	199609	NA	NA	NA	NA	NA
10643	199610	NA	NA	NA	NA	NA
10643	199611	NA	NA	NA	NA	NA
10643	199612	NA	NA	NA	NA	NA
10643	199701	NA	NA	NA	NA	NA
10643	199702	NA	NA	NA	NA	NA
10643	199703	NA	NA	NA	NA	NA
10643	199704	NA	NA	NA	NA	NA
10643	199705	NA	NA	NA	NA	NA
10643	199706	NA	NA	NA	NA	NA
10643	199707	NA	NA	NA	NA	NA
10643	199708	NA	NA	NA	NA	NA
10643	199709	NA	NA	NA	NA	NA
10643	199710	NA	NA	NA	NA	NA
10643	199711	NA	NA	NA	NA	NA
10643	199712	NA	NA	NA	NA	NA
10643	199801	NA	NA	NA	NA	NA
10643	199802	NA	NA	NA	NA	NA
10643	199803	NA	NA	NA	NA	NA
10643	199804	NA	NA	NA	NA	NA
10643	199805	NA	NA	NA	NA	NA
10643	199806	NA	NA	NA	NA	NA
10643	199807	NA	NA	NA	NA	NA
10643	199808	NA	NA	NA	NA	NA
10643	199809	NA	NA	NA	NA	NA
10643	199810	NA	NA	NA	NA	NA
10643	199811	NA	NA	NA	NA	NA
10643	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
10666	198901	4.482111	8.950919	4.468808	-0.324294	1.707039
10666	198902	0.000000	0.000000	0.000000	NaN	2.328964
10666	198903	NA	NA	NA	NA	NA
10666	198904	NA	NA	NA	NA	NA
10666	198905	NA	NA	NA	NA	NA
10666	198906	NA	NA	NA	NA	NA
10666	198907	NA	NA	NA	NA	NA
10666	198908	NA	NA	NA	NA	NA
10666	198909	NA	NA	NA	NA	NA
10666	198910	NA	NA	NA	NA	NA
10666	198911	NA	NA	NA	NA	NA
10666	198912	NA	NA	NA	NA	NA
10666	199001	NA	NA	NA	NA	NA
10666	199002	NA	NA	NA	NA	NA
10666	199003	NA	NA	NA	NA	NA
10666	199004	NA	NA	NA	NA	NA
10666	199005	NA	NA	NA	NA	NA
10666	199006	NA	NA	NA	NA	NA
10666	199007	NA	NA	NA	NA	NA
10666	199008	NA	NA	NA	NA	NA
10666	199009	NA	NA	NA	NA	NA
10666	199010	NA	NA	NA	NA	NA
10666	199011	NA	NA	NA	NA	NA
10666	199012	NA	NA	NA	NA	NA
10666	199101	NA	NA	NA	NA	NA
10666	199102	NA	NA	NA	NA	NA
10666	199103	NA	NA	NA	NA	NA
10666	199104	NA	NA	NA	NA	NA
10666	199105	NA	NA	NA	NA	NA
10666	199106	NA	NA	NA	NA	NA
10666	199107	NA	NA	NA	NA	NA
10666	199108	NA	NA	NA	NA	NA
10666	199109	NA	NA	NA	NA	NA
10666	199110	NA	NA	NA	NA	NA
10666	199111	NA	NA	NA	NA	NA
10666	199112	NA	NA	NA	NA	NA
10666	199201	NA	NA	NA	NA	NA
10666	199202	NA	NA	NA	NA	NA
10666	199203	NA	NA	NA	NA	NA
10666	199204	NA	NA	NA	NA	NA
10666	199205	NA	NA	NA	NA	NA
10666	199206	NA	NA	NA	NA	NA
10666	199207	NA	NA	NA	NA	NA
10666	199208	NA	NA	NA	NA	NA
10666	199209	NA	NA	NA	NA	NA
10666	199210	NA	NA	NA	NA	NA
10666	199211	NA	NA	NA	NA	NA
10666	199212	NA	NA	NA	NA	NA
10666	199301	NA	NA	NA	NA	NA
10666	199302	NA	NA	NA	NA	NA
10666	199303	NA	NA	NA	NA	NA
10666	199304	NA	NA	NA	NA	NA
10666	199305	NA	NA	NA	NA	NA
10666	199306	NA	NA	NA	NA	NA
10666	199307	NA	NA	NA	NA	NA
10666	199308	NA	NA	NA	NA	NA
10666	199309	NA	NA	NA	NA	NA
10666	199310	NA	NA	NA	NA	NA
10666	199311	NA	NA	NA	NA	NA
10666	199312	NA	NA	NA	NA	NA
10666	199401	NA	NA	NA	NA	NA
10666	199402	NA	NA	NA	NA	NA
10666	199403	NA	NA	NA	NA	NA
10666	199404	NA	NA	NA	NA	NA
10666	199405	NA	NA	NA	NA	NA
10666	199406	NA	NA	NA	NA	NA
10666	199407	NA	NA	NA	NA	NA
10666	199408	NA	NA	NA	NA	NA
10666	199409	NA	NA	NA	NA	NA
10666	199410	NA	NA	NA	NA	NA
10666	199411	NA	NA	NA	NA	NA
10666	199412	NA	NA	NA	NA	NA
10666	199501	NA	NA	NA	NA	NA
10666	199502	NA	NA	NA	NA	NA
10666	199503	NA	NA	NA	NA	NA
10666	199504	NA	NA	NA	NA	NA
10666	199505	NA	NA	NA	NA	NA
10666	199506	NA	NA	NA	NA	NA
10666	199507	NA	NA	NA	NA	NA
10666	199508	NA	NA	NA	NA	NA
10666	199509	NA	NA	NA	NA	NA
10666	199510	NA	NA	NA	NA	NA
10666	199511	NA	NA	NA	NA	NA
10666	199512	NA	NA	NA	NA	NA
10666	199601	NA	NA	NA	NA	NA
10666	199602	NA	NA	NA	NA	NA
10666	199603	NA	NA	NA	NA	NA
10666	199604	NA	NA	NA	NA	NA
10666	199605	NA	NA	NA	NA	NA
10666	199606	NA	NA	NA	NA	NA
10666	199607	NA	NA	NA	NA	NA
10666	199608	NA	NA	NA	NA	NA
10666	199609	NA	NA	NA	NA	NA
10666	199610	NA	NA	NA	NA	NA
10666	199611	NA	NA	NA	NA	NA
10666	199612	NA	NA	NA	NA	NA
10666	199701	NA	NA	NA	NA	NA
10666	199702	NA	NA	NA	NA	NA
10666	199703	NA	NA	NA	NA	NA
10666	199704	NA	NA	NA	NA	NA
10666	199705	NA	NA	NA	NA	NA
10666	199706	NA	NA	NA	NA	NA
10666	199707	NA	NA	NA	NA	NA
10666	199708	NA	NA	NA	NA	NA
10666	199709	NA	NA	NA	NA	NA
10666	199710	NA	NA	NA	NA	NA
10666	199711	NA	NA	NA	NA	NA
10666	199712	NA	NA	NA	NA	NA
10666	199801	NA	NA	NA	NA	NA
10666	199802	NA	NA	NA	NA	NA
10666	199803	NA	NA	NA	NA	NA
10666	199804	NA	NA	NA	NA	NA
10666	199805	NA	NA	NA	NA	NA
10666	199806	NA	NA	NA	NA	NA
10666	199807	NA	NA	NA	NA	NA
10666	199808	NA	NA	NA	NA	NA
10666	199809	NA	NA	NA	NA	NA
10666	199810	NA	NA	NA	NA	NA
10666	199811	NA	NA	NA	NA	NA
10666	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
10820	198901	0.073291	-0.681777	-0.755068	0.623635	2.231175
10820	198902	0.154298	-0.280138	-0.434436	0.489991	2.237189
10820	198903	-0.252355	-0.631304	-0.378949	0.458792	2.245567
10820	198904	-0.027044	-0.652433	-0.625389	0.493585	2.251152
10820	198905	-0.425015	-0.650362	-0.225347	0.424193	2.245039
10820	198906	-0.613158	-0.744298	-0.131140	0.413408	2.273456
10820	198907	-0.569210	-0.767086	-0.197876	0.436458	2.276613
10820	198908	-0.363280	-0.597197	-0.233917	0.422832	2.281866
10820	198909	-0.319108	-0.360400	-0.041292	0.313401	2.278123
10820	198910	-0.813916	-0.801483	0.012433	0.356875	2.269821
10820	198911	-0.190950	0.001433	0.192382	0.046145	2.285312
10820	198912	-0.342216	-0.316580	0.025635	0.080931	2.299738
10820	199001	-0.338051	-0.295239	0.042812	0.078402	2.310987
10820	199002	-0.434623	-0.448570	-0.013948	0.086975	2.315053
10820	199003	-0.169920	-0.414973	-0.245053	0.094329	2.334246
10820	199004	-0.181080	-0.371413	-0.190333	0.086153	2.336802
10820	199005	0.022275	-0.315244	-0.337519	0.103675	2.346014
10820	199006	-0.043268	-0.422834	-0.379566	0.108845	2.353684
10820	199007	-0.147679	-0.485586	-0.337906	0.106752	2.328722
10820	199008	-0.244959	-0.592604	-0.347646	0.111191	2.329663
10820	199009	-0.148794	-0.512768	-0.363974	0.062676	2.343762
10820	199010	0.415278	0.347053	-0.068225	-0.021637	2.352302
10820	199011	0.244181	-0.054476	-0.298657	0.008530	2.370454
10820	199012	0.810494	1.342453	0.531959	-0.261090	2.347036
10820	199101	0.777128	1.017257	0.240129	-0.188976	2.354693
10820	199102	0.943738	1.057769	0.114031	-0.192093	2.373975
10820	199103	1.153696	1.499810	0.346114	-0.253010	2.285309
10820	199104	1.198919	1.522927	0.324008	-0.272462	2.290006
10820	199105	1.406561	1.918880	0.512319	-0.328716	2.288112
10820	199106	1.632853	2.112223	0.479370	-0.344123	2.297886
10820	199107	1.802907	2.342846	0.539939	-0.351654	2.312955
10820	199108	1.809007	2.443573	0.634566	-0.387083	2.328477
10820	199109	2.017790	2.263517	0.245728	-0.276191	2.306153
10820	199110	1.978876	2.364477	0.385601	-0.295310	2.280378
10820	199111	1.958026	2.278065	0.320039	-0.290034	2.267454
10820	199112	1.530228	1.610573	0.080345	0.016242	2.267730
10820	199201	1.774536	1.919067	0.144530	-0.081115	2.239603
10820	199202	1.638054	2.024654	0.386600	-0.156575	2.245794
10820	199203	1.657121	1.846729	0.189608	-0.160133	2.223270
10820	199204	1.878141	1.879689	0.001548	-0.092375	2.232485
10820	199205	1.556326	1.639114	0.082788	-0.133158	2.247542
10820	199206	1.612172	1.736491	0.124319	-0.131903	2.228780
10820	199207	1.331412	1.486214	0.154802	-0.108569	2.249456
10820	199208	1.455614	1.430638	-0.024976	-0.074259	2.276335
10820	199209	1.579711	1.674930	0.095219	-0.087798	2.294202
10820	199210	1.497119	1.709084	0.211965	-0.085539	2.280002
10820	199211	1.641762	2.118478	0.476716	-0.113305	2.268130
10820	199212	1.579135	1.894744	0.315609	-0.099859	2.278928
10820	199301	1.376446	1.833268	0.456822	-0.126253	2.326982
10820	199302	1.181556	1.602730	0.421175	-0.120823	2.338310
10820	199303	0.623568	1.078903	0.455335	-0.123224	2.338239
10820	199304	0.457298	1.157076	0.699779	-0.221344	2.333477
10820	199305	0.283697	0.844939	0.561242	-0.098196	2.337381
10820	199306	0.208394	0.714879	0.506485	-0.097040	2.322576
10820	199307	0.430220	0.848733	0.418514	-0.138271	2.380865
10820	199308	0.505208	0.841809	0.336601	-0.123525	2.378272
10820	199309	0.432873	0.875095	0.442221	-0.145237	2.366257
10820	199310	0.534605	0.868652	0.334046	-0.148351	2.375139
10820	199311	0.528217	0.559286	0.031069	-0.024320	2.356126
10820	199312	0.604750	0.630610	0.025861	-0.026598	2.348973
10820	199401	0.654490	0.568366	-0.086123	0.000000	2.332857
10820	199402	0.684403	0.674039	-0.010364	-0.016634	2.291949
10820	199403	0.840748	0.777137	-0.063610	0.014414	2.237915
10820	199404	0.770581	0.619528	-0.151053	0.049956	2.231570
10820	199405	0.881473	0.569729	-0.311744	0.060664	2.228580
10820	199406	0.915551	0.732031	-0.183520	0.047757	2.173503
10820	199407	0.861980	0.621976	-0.240004	0.104515	2.156292
10820	199408	0.679811	0.491805	-0.188007	0.120279	2.121547
10820	199409	0.840605	0.421973	-0.418632	0.160987	2.151186
10820	199410	0.549794	-0.192492	-0.742286	0.293072	2.238047
10820	199411	0.464546	0.305454	-0.159092	0.087178	2.216887
10820	199412	0.565892	-0.034504	-0.600396	0.168445	2.306334
10820	199501	0.809214	0.169031	-0.640183	0.161553	2.102856
10820	199502	2.196621	-4.327265	-6.523887	0.746482	1.726060
10820	199503	NA	NA	NA	NA	NA
10820	199504	NA	NA	NA	NA	NA
10820	199505	NA	NA	NA	NA	NA
10820	199506	NA	NA	NA	NA	NA
10820	199507	NA	NA	NA	NA	NA
10820	199508	NA	NA	NA	NA	NA
10820	199509	NA	NA	NA	NA	NA
10820	199510	NA	NA	NA	NA	NA
10820	199511	NA	NA	NA	NA	NA
10820	199512	NA	NA	NA	NA	NA
10820	199601	NA	NA	NA	NA	NA
10820	199602	NA	NA	NA	NA	NA
10820	199603	NA	NA	NA	NA	NA
10820	199604	NA	NA	NA	NA	NA
10820	199605	NA	NA	NA	NA	NA
10820	199606	NA	NA	NA	NA	NA
10820	199607	NA	NA	NA	NA	NA
10820	199608	NA	NA	NA	NA	NA
10820	199609	NA	NA	NA	NA	NA
10820	199610	NA	NA	NA	NA	NA
10820	199611	NA	NA	NA	NA	NA
10820	199612	NA	NA	NA	NA	NA
10820	199701	NA	NA	NA	NA	NA
10820	199702	NA	NA	NA	NA	NA
10820	199703	NA	NA	NA	NA	NA
10820	199704	NA	NA	NA	NA	NA
10820	199705	NA	NA	NA	NA	NA
10820	199706	NA	NA	NA	NA	NA
10820	199707	NA	NA	NA	NA	NA
10820	199708	NA	NA	NA	NA	NA
10820	199709	NA	NA	NA	NA	NA
10820	199710	NA	NA	NA	NA	NA
10820	199711	NA	NA	NA	NA	NA
10820	199712	NA	NA	NA	NA	NA
10820	199801	NA	NA	NA	NA	NA
10820	199802	NA	NA	NA	NA	NA
10820	199803	NA	NA	NA	NA	NA
10820	199804	NA	NA	NA	NA	NA
10820	199805	NA	NA	NA	NA	NA
10820	199806	NA	NA	NA	NA	NA
10820	199807	NA	NA	NA	NA	NA
10820	199808	NA	NA	NA	NA	NA
10820	199809	NA	NA	NA	NA	NA
10820	199810	NA	NA	NA	NA	NA
10820	199811	NA	NA	NA	NA	NA
10820	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
10851	198901	-0.034608	-0.061548	-0.026940	0.064170	2.084725
10851	198902	-0.031199	-0.050819	-0.019620	0.056867	2.096440
10851	198903	-0.042767	-0.052072	-0.009305	0.038164	2.097909
10851	198904	-0.024829	0.007369	0.032198	-0.010100	2.108073
10851	198905	-0.055521	0.061129	0.116651	-0.091944	2.111877
10851	198906	-0.100039	0.063660	0.163699	-0.103167	2.129212
10851	198907	-0.098253	0.042172	0.140426	-0.087157	2.171182
10851	198908	-0.085183	0.046931	0.132115	-0.087062	2.175495
10851	198909	-0.064787	0.055207	0.119994	-0.098138	2.172621
10851	198910	-0.056321	0.061814	0.118135	-0.100357	2.175440
10851	198911	-0.053928	0.065993	0.119920	-0.115019	2.173074
10851	198912	0.019321	0.077931	0.058609	-0.051479	2.179900
10851	199001	0.024264	0.112564	0.088299	-0.056259	2.184327
10851	199002	0.024150	0.117076	0.092926	-0.053855	2.185892
10851	199003	0.064653	0.192119	0.127465	-0.067339	2.206288
10851	199004	0.044147	0.156020	0.111873	-0.063509	2.225852
10851	199005	0.061122	0.127416	0.066294	-0.047563	2.249269
10851	199006	0.082601	0.127777	0.045175	-0.044966	2.245442
10851	199007	0.099594	0.163361	0.063767	-0.052688	2.237375
10851	199008	0.096988	0.170558	0.073570	-0.055696	2.244903
10851	199009	0.116408	0.229973	0.113564	-0.063015	2.245322
10851	199010	0.126232	0.270629	0.144397	-0.066363	2.277767
10851	199011	0.130486	0.381390	0.250904	-0.088191	2.297050
10851	199012	0.062680	0.360996	0.298316	-0.164175	2.297217
10851	199101	0.056735	0.315955	0.259220	-0.186601	2.312572
10851	199102	0.036439	0.303254	0.266815	-0.199973	2.317855
10851	199103	-0.020559	0.181073	0.201632	-0.297756	2.346145
10851	199104	-0.045909	0.105472	0.151382	-0.220431	2.350201
10851	199105	-0.048755	0.119009	0.167763	-0.245893	2.364141
10851	199106	-0.049122	0.136366	0.185488	-0.261001	2.379293
10851	199107	-0.194198	-0.082199	0.111999	-0.104742	2.401805
10851	199108	-0.225271	-0.017657	0.207615	-0.135207	2.414169
10851	199109	-0.288725	-0.074784	0.213942	-0.122803	2.422387
10851	199110	-0.413891	-0.245511	0.168380	-0.091490	2.412910
10851	199111	-0.424353	-0.392349	0.032005	-0.024201	2.419588
10851	199112	-0.486421	-0.579148	-0.092727	-0.009563	2.417704
10851	199201	-0.742970	-0.639687	0.103283	-0.045431	2.421800
10851	199202	-0.670010	-0.443739	0.226272	-0.063482	2.426399
10851	199203	-0.509914	-0.359780	0.150134	-0.045343	2.427942
10851	199204	-0.336187	-0.251424	0.084763	-0.017814	2.419654
10851	199205	-0.333188	-0.225176	0.108012	-0.017369	2.435914
10851	199206	-0.425874	-0.224016	0.201858	-0.064746	2.432489
10851	199207	-0.265595	0.038397	0.303993	-0.058742	2.404111
10851	199208	-0.115618	0.002545	0.118162	-0.017528	2.437944
10851	199209	-0.082999	0.063654	0.146652	-0.011981	2.464886
10851	199210	-0.277021	-0.368911	-0.091890	0.011147	2.482549
10851	199211	-0.572675	-0.865134	-0.292459	0.007796	2.487925
10851	199212	-0.627546	-0.854857	-0.227311	0.014142	2.519742
10851	199301	-0.576580	-1.000235	-0.423655	0.057643	2.586901
10851	199302	-0.703532	-1.140339	-0.436807	0.053662	2.601186
10851	199303	-0.469917	-0.451321	0.018596	-0.105978	2.586631
10851	199304	-0.733190	-0.496532	0.236658	-0.147389	2.586403
10851	199305	-0.492528	-0.572285	-0.079757	-0.061509	2.585537
10851	199306	-0.493149	-0.754897	-0.261748	0.002132	2.611689
10851	199307	-0.428294	-0.687456	-0.259161	0.007402	2.645420
10851	199308	-0.489021	-0.792058	-0.303036	0.014668	2.652884
10851	199309	-0.482742	-0.821327	-0.338585	0.018794	2.680868
10851	199310	-0.106241	-0.262140	-0.155899	-0.023140	2.625678
10851	199311	0.291718	0.366469	0.074751	-0.107100	2.572520
10851	199312	0.333791	0.416628	0.082837	-0.119850	2.533184
10851	199401	0.429957	0.427687	-0.002269	-0.078299	2.494659
10851	199402	0.496908	0.380040	-0.116868	-0.061965	2.509411
10851	199403	0.217435	-0.088349	-0.305784	0.131984	2.476000
10851	199404	0.393465	-0.003929	-0.397394	0.168918	2.449538
10851	199405	0.219443	-0.032822	-0.252265	0.062666	2.427441
10851	199406	0.422311	0.193588	-0.228723	0.050599	2.412316
10851	199407	0.420614	0.166361	-0.254252	0.061953	2.397000
10851	199408	0.373235	0.192785	-0.180450	0.064405	2.375883
10851	199409	0.472407	0.266328	-0.206079	0.062294	2.383614
10851	199410	0.557300	0.295094	-0.262206	0.084109	2.577696
10851	199411	0.137816	-0.241200	-0.379016	0.410701	2.613687
10851	199412	0.249935	-0.556508	-0.806443	0.641876	2.808191
10851	199501	1.005712	0.777319	-0.228393	0.069927	2.870696
10851	199502	NA	NA	NA	NA	NA
10851	199503	NA	NA	NA	NA	NA
10851	199504	NA	NA	NA	NA	NA
10851	199505	NA	NA	NA	NA	NA
10851	199506	NA	NA	NA	NA	NA
10851	199507	NA	NA	NA	NA	NA
10851	199508	NA	NA	NA	NA	NA
10851	199509	NA	NA	NA	NA	NA
10851	199510	NA	NA	NA	NA	NA
10851	199511	NA	NA	NA	NA	NA
10851	199512	NA	NA	NA	NA	NA
10851	199601	NA	NA	NA	NA	NA
10851	199602	NA	NA	NA	NA	NA
10851	199603	NA	NA	NA	NA	NA
10851	199604	NA	NA	NA	NA	NA
10851	199605	NA	NA	NA	NA	NA
10851	199606	NA	NA	NA	NA	NA
10851	199607	NA	NA	NA	NA	NA
10851	199608	NA	NA	NA	NA	NA
10851	199609	NA	NA	NA	NA	NA
10851	199610	NA	NA	NA	NA	NA
10851	199611	NA	NA	NA	NA	NA
10851	199612	NA	NA	NA	NA	NA
10851	199701	NA	NA	NA	NA	NA
10851	199702	NA	NA	NA	NA	NA
10851	199703	NA	NA	NA	NA	NA
10851	199704	NA	NA	NA	NA	NA
10851	199705	NA	NA	NA	NA	NA
10851	199706	NA	NA	NA	NA	NA
10851	199707	NA	NA	NA	NA	NA
10851	199708	NA	NA	NA	NA	NA
10851	199709	NA	NA	NA	NA	NA
10851	199710	NA	NA	NA	NA	NA
10851	199711	NA	NA	NA	NA	NA
10851	199712	NA	NA	NA	NA	NA
10851	199801	NA	NA	NA	NA	NA
10851	199802	NA	NA	NA	NA	NA
10851	199803	NA	NA	NA	NA	NA
10851	199804	NA	NA	NA	NA	NA
10851	199805	NA	NA	NA	NA	NA
10851	199806	NA	NA	NA	NA	NA
10851	199807	NA	NA	NA	NA	NA
10851	199808	NA	NA	NA	NA	NA
10851	199809	NA	NA	NA	NA	NA
10851	199810	NA	NA	NA	NA	NA
10851	199811	NA	NA	NA	NA	NA
10851	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
11154	198901	-0.356457	-0.332500	0.023957	-0.017456	2.265908
11154	198902	0.050408	0.235504	0.185096	-0.085292	2.262401
11154	198903	0.212579	0.394223	0.181644	-0.145191	2.256147
11154	198904	0.139736	0.337413	0.197677	-0.134131	2.232156
11154	198905	0.271337	0.475725	0.204388	-0.160630	2.192869
11154	198906	0.337537	0.489092	0.151554	-0.132925	2.206939
11154	198907	0.483512	0.579222	0.095710	-0.122854	2.226496
11154	198908	0.549951	0.614542	0.064591	-0.137708	2.217102
11154	198909	1.305152	1.498853	0.193701	-0.435771	2.186672
11154	198910	1.356984	1.620106	0.263123	-0.484664	2.203316
11154	198911	1.972710	2.204583	0.231873	-0.469971	2.203177
11154	198912	2.138912	2.241626	0.102715	-0.384885	2.211014
11154	199001	2.150696	2.240778	0.090083	-0.402887	2.224017
11154	199002	2.358909	2.392345	0.033437	-0.276164	2.236452
11154	199003	2.579050	2.581031	0.001982	-0.195563	2.235202
11154	199004	2.594997	2.611622	0.016625	-0.185947	2.226543
11154	199005	2.473764	2.537452	0.063687	-0.178172	2.238143
11154	199006	2.542669	2.570673	0.028004	-0.186185	2.207899
11154	199007	2.561397	2.605481	0.044084	-0.201314	2.208744
11154	199008	2.600204	2.643922	0.043718	-0.182344	2.217298
11154	199009	2.490289	2.606789	0.116500	0.032066	2.223902
11154	199010	2.413707	2.372203	-0.041504	0.131272	2.246251
11154	199011	2.356915	2.271410	-0.085504	0.203872	2.271729
11154	199012	2.094613	1.943903	-0.150710	0.084628	2.253128
11154	199101	1.867797	2.013331	0.145534	0.029679	2.264796
11154	199102	1.945488	2.226229	0.280740	-0.052980	2.270310
11154	199103	1.642817	2.007045	0.364229	-0.165055	2.278204
11154	199104	1.396751	1.935972	0.539221	-0.229842	2.264140
11154	199105	1.371825	1.887852	0.516027	-0.233236	2.284664
11154	199106	1.299735	1.904024	0.604288	-0.263820	2.302908
11154	199107	1.175698	1.813564	0.637867	-0.262634	2.331213
11154	199108	1.138813	1.972591	0.833778	-0.307467	2.316560
11154	199109	1.022933	1.898064	0.875131	-0.318809	2.326553
11154	199110	0.983359	1.933095	0.949736	-0.321661	2.321614
11154	199111	1.073993	1.926584	0.852591	-0.312073	2.338646
11154	199112	1.078648	2.264303	1.185655	-0.247971	2.340798
11154	199201	1.410403	2.218011	0.807609	-0.209218	2.362467
11154	199202	0.973633	1.736397	0.762763	-0.223090	2.368245
11154	199203	0.997213	1.903290	0.906077	-0.399370	2.344313
11154	199204	1.108856	1.913606	0.804750	-0.364043	2.347547
11154	199205	1.324910	1.998862	0.673952	-0.362657	2.363595
11154	199206	1.214562	1.925308	0.710746	-0.367778	2.355250
11154	199207	1.058747	1.730006	0.671259	-0.320542	2.380356
11154	199208	0.889706	1.403214	0.513507	-0.291981	2.406172
11154	199209	0.805230	1.190954	0.385724	-0.241651	2.414109
11154	199210	0.958436	1.307754	0.349318	-0.236103	2.403699
11154	199211	0.801508	1.400834	0.599326	-0.294898	2.370017
11154	199212	0.725302	1.184506	0.459205	-0.282016	2.345702
11154	199301	0.859584	1.281384	0.421800	-0.287005	2.323469
11154	199302	0.869993	1.306081	0.436088	-0.275451	2.268819
11154	199303	0.449596	0.392967	-0.056629	0.014965	2.230364
11154	199304	0.663345	0.758506	0.095161	-0.105305	2.176645
11154	199305	0.794644	0.900090	0.105446	0.015719	2.175446
11154	199306	0.975422	1.025081	0.049659	0.012275	2.176150
11154	199307	1.099927	1.132200	0.032274	-0.010775	2.170152
11154	199308	1.234806	1.297546	0.062740	-0.021287	2.158401
11154	199309	0.988966	1.213507	0.224541	-0.078931	2.142573
11154	199310	0.975261	1.208372	0.233110	-0.095395	2.121348
11154	199311	0.965316	1.026661	0.061346	-0.014171	2.054841
11154	199312	1.076824	1.141326	0.064502	-0.063159	2.017529
11154	199401	1.178299	1.289917	0.111617	-0.135467	1.962785
11154	199402	1.170393	1.293072	0.122679	-0.148218	1.936735
11154	199403	1.459499	1.692120	0.232621	-0.195499	1.920697
11154	199404	1.463515	1.705936	0.242421	-0.100603	1.902902
11154	199405	1.288923	1.699058	0.410134	-0.322946	1.905343
11154	199406	1.303176	1.638062	0.334886	-0.271854	1.897829
11154	199407	1.105035	1.375557	0.270522	-0.207133	1.900413
11154	199408	1.424549	1.630353	0.205804	-0.272557	1.900940
11154	199409	1.791443	1.829463	0.038020	-0.236139	1.894202
11154	199410	2.013029	2.008266	-0.004763	-0.169976	1.890722
11154	199411	2.566461	2.887150	0.320690	-0.351783	1.869615
11154	199412	2.743728	3.360486	0.616759	-0.287323	1.869540
11154	199501	2.664702	3.247456	0.582755	-0.281142	1.859038
11154	199502	2.999849	3.800784	0.800935	-0.447576	1.858195
11154	199503	2.700477	3.671301	0.970824	-0.478070	1.874999
11154	199504	2.848566	3.668472	0.819906	-0.698853	1.874803
11154	199505	2.784572	3.344292	0.559720	-0.615731	1.888077
11154	199506	2.437337	2.865602	0.428266	-0.551302	1.877300
11154	199507	2.548964	3.010309	0.461346	-0.572414	1.862741
11154	199508	2.649491	2.963959	0.314468	-0.720190	1.857114
11154	199509	2.534844	2.819824	0.284980	-0.632637	1.846925
11154	199510	2.417065	2.742108	0.325043	-0.645162	1.857083
11154	199511	2.262302	2.570943	0.308641	-0.642677	1.902700
11154	199512	2.412712	2.627135	0.214423	-0.595259	1.916480
11154	199601	2.167817	2.480594	0.312777	-0.580151	1.950062
11154	199602	1.875721	2.013826	0.138105	-0.493243	1.959466
11154	199603	2.096604	2.128538	0.031934	-0.480935	1.973810
11154	199604	1.783113	1.750192	-0.032921	-0.333498	1.993324
11154	199605	1.615215	1.667783	0.052567	-0.332636	2.002039
11154	199606	1.866282	1.875145	0.008863	-0.239731	1.997916
11154	199607	1.852646	1.806468	-0.046178	-0.209000	2.020442
11154	199608	1.442768	1.249931	-0.192837	0.121254	2.026458
11154	199609	1.390865	1.193460	-0.197404	0.062894	2.030239
11154	199610	1.329216	1.236406	-0.092810	0.045689	2.042830
11154	199611	1.706233	1.706249	0.000016	-0.537703	2.099266
11154	199612	1.723012	1.791723	0.068711	-0.538114	2.150584
11154	199701	1.896219	1.904182	0.007963	-0.461743	2.223203
11154	199702	1.875906	1.917549	0.041644	-0.481768	2.282863
11154	199703	1.878348	1.873721	-0.004627	-0.450394	2.324756
11154	199704	2.012089	2.047751	0.035662	-0.415321	2.334639
11154	199705	2.102186	2.076835	-0.025351	-0.402838	2.338256
11154	199706	2.190200	2.259394	0.069195	-0.486838	2.347232
11154	199707	2.232403	2.258541	0.026137	-0.436918	2.363263
11154	199708	2.202106	2.203626	0.001520	-0.423893	2.363258
11154	199709	2.255031	2.319414	0.064382	-0.941981	2.370059
11154	199710	2.368636	2.251589	-0.117047	-0.467167	2.372807
11154	199711	2.324685	2.169647	-0.155037	-0.225828	2.399815
11154	199712	2.223200	2.107676	-0.115523	-0.238746	2.404442
11154	199801	2.054915	1.941462	-0.113453	-0.231010	2.440379
11154	199802	2.086928	1.948961	-0.137968	-0.191234	2.466182
11154	199803	2.018947	1.921748	-0.097198	-0.195586	2.454626
11154	199804	1.883454	1.804144	-0.079309	-0.184083	2.443454
11154	199805	1.908109	1.812891	-0.095217	-0.149700	2.427451
11154	199806	1.810357	1.730481	-0.079876	-0.158706	2.445001
11154	199807	1.778548	1.725461	-0.053087	-0.157866	2.465926
11154	199808	1.820152	1.754043	-0.066109	-0.176049	2.461291
11154	199809	1.668257	1.474024	-0.194233	0.309643	2.486966
11154	199810	1.430020	1.416231	-0.013789	0.041493	2.470829
11154	199811	1.225249	1.333900	0.108652	0.020073	2.447474
11154	199812	1.245434	1.301790	0.056356	0.043453	2.451062

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
11186	198901	0.051520	0.129020	0.077500	-0.171923	2.084403
11186	198902	-0.319898	-0.295066	0.024833	-0.090177	2.112679
11186	198903	-0.352538	-0.435180	-0.082642	-0.049967	2.116270
11186	198904	-0.257619	-0.562030	-0.304411	-0.013415	2.128208
11186	198905	-0.173485	-0.474034	-0.300548	-0.002088	2.137396
11186	198906	0.024953	-0.346906	-0.371859	0.052764	2.144918
11186	198907	-0.245076	-0.576060	-0.330984	0.058872	2.161419
11186	198908	-0.161401	-0.398779	-0.237379	0.036017	2.161374
11186	198909	-0.108939	-0.426125	-0.317186	0.099880	2.182816
11186	198910	-0.017366	-0.332323	-0.314956	0.098769	2.188191
11186	198911	-0.029866	-0.323336	-0.293470	0.149680	2.185965
11186	198912	-0.043847	-0.359740	-0.315893	0.153496	2.200778
11186	199001	-0.034146	-0.259395	-0.225249	0.125136	2.207887
11186	199002	-0.023687	-0.125725	-0.102039	0.022408	2.217915
11186	199003	-0.136821	-0.062963	0.073857	-0.067693	2.243102
11186	199004	-0.160107	0.023771	0.183878	-0.097934	2.253517
11186	199005	-0.175152	0.078506	0.253658	-0.128890	2.270890
11186	199006	-0.316283	0.007791	0.324074	-0.158439	2.267487
11186	199007	-0.264002	0.073253	0.337255	-0.154203	2.270524
11186	199008	-0.320517	-0.003435	0.317082	-0.155423	2.283030
11186	199009	-0.394207	0.199338	0.593546	-0.277734	2.280191
11186	199010	-0.449139	0.262188	0.711328	-0.320244	2.282506
11186	199011	-0.616451	0.038925	0.655376	-0.291623	2.305149
11186	199012	-0.600171	0.151000	0.751171	-0.320187	2.315086
11186	199101	-0.492801	0.204304	0.697105	-0.301347	2.329976
11186	199102	-0.465195	0.089540	0.554735	-0.222468	2.337778
11186	199103	-0.329153	0.161521	0.490674	-0.149661	2.347819
11186	199104	-0.242041	0.185512	0.427553	-0.140237	2.354569
11186	199105	-0.157799	0.002543	0.160342	-0.047653	2.364665
11186	199106	-0.082561	0.137200	0.219760	-0.065440	2.369544
11186	199107	-0.014880	0.169495	0.184374	-0.055744	2.388581
11186	199108	-0.333087	-0.178410	0.154676	-0.041536	2.384588
11186	199109	-0.326480	-0.303006	0.023474	0.018212	2.390960
11186	199110	-0.239479	-0.222677	0.016802	0.014334	2.389044
11186	199111	-0.321610	-0.420275	-0.098665	0.053374	2.396972
11186	199112	-0.343366	-0.634090	-0.290723	0.082486	2.395828
11186	199201	-0.439766	-0.833653	-0.393887	0.136816	2.395293
11186	199202	-0.202968	-0.442200	-0.239232	0.092306	2.383814
11186	199203	-0.013297	-0.350762	-0.337465	0.039470	2.364387
11186	199204	0.119659	-0.145332	-0.264991	0.019537	2.354480
11186	199205	0.224580	0.193905	-0.030675	-0.055099	2.347428
11186	199206	0.390686	0.345460	-0.045226	-0.042344	2.327098
11186	199207	0.264625	0.213497	-0.051128	-0.058136	2.329564
11186	199208	0.768950	0.783002	0.014052	-0.095412	2.346837
11186	199209	0.642002	0.840667	0.198665	-0.122180	2.341319
11186	199210	0.353044	0.558569	0.205524	-0.117153	2.340047
11186	199211	0.612300	0.960749	0.348449	-0.175671	2.318036
11186	199212	0.500844	0.757631	0.256787	-0.153730	2.269146
11186	199301	0.519844	0.739079	0.219235	-0.155517	2.266949
11186	199302	0.653720	0.903624	0.249904	-0.154701	2.243883
11186	199303	0.418493	0.495129	0.076636	0.041613	2.207119
11186	199304	0.302261	0.178003	-0.124257	0.091299	2.162078
11186	199305	-0.163907	0.030665	0.194572	-0.054681	2.133764
11186	199306	-0.292881	-0.089445	0.203436	-0.071951	2.121304
11186	199307	-0.175458	0.164166	0.339624	-0.134295	2.108012
11186	199308	-0.255713	0.041064	0.296777	-0.125711	2.094523
11186	199309	-0.272307	0.041272	0.313579	-0.129659	2.083474
11186	199310	-0.120010	0.110099	0.230109	-0.123055	2.059688
11186	199311	-0.245033	-0.251099	-0.006065	0.017182	2.009411
11186	199312	-0.095867	0.038300	0.134167	-0.065275	1.967038
11186	199401	-0.138731	-0.117091	0.021640	0.019312	1.928261
11186	199402	-0.125675	-0.069475	0.056201	0.011201	1.876749
11186	199403	-0.020969	0.081603	0.102572	-0.048252	1.863786
11186	199404	-0.118762	0.197943	0.316705	-0.109339	1.851274
11186	199405	0.213900	0.345323	0.131423	0.029130	1.841541
11186	199406	0.289650	0.376662	0.087012	0.030861	1.832066
11186	199407	0.069125	0.127339	0.058214	0.054388	1.819425
11186	199408	0.074545	0.190198	0.115652	0.017366	1.809182
11186	199409	0.145363	0.104845	-0.040518	0.045331	1.799696
11186	199410	-0.003048	-0.083709	-0.080661	0.059163	1.797662
11186	199411	-0.095635	0.059928	0.155563	-0.055306	1.783158
11186	199412	-0.258713	-0.305063	-0.046350	0.036125	1.772175
11186	199501	-0.447148	-0.264308	0.182839	-0.050613	1.762007
11186	199502	-0.653629	-0.850759	-0.197130	0.062622	1.743993
11186	199503	-0.763999	-0.831963	-0.067964	0.040987	1.735919
11186	199504	-0.262831	-0.228644	0.034187	-0.098535	1.722922
11186	199505	-0.213089	-0.231963	-0.018874	-0.098291	1.710837
11186	199506	-0.213698	-0.218834	-0.005136	-0.092023	1.701258
11186	199507	0.003827	-0.014469	-0.018297	-0.077912	1.679536
11186	199508	0.102131	0.094579	-0.007552	-0.060472	1.661358
11186	199509	0.183099	0.182854	-0.000244	-0.066519	1.647352
11186	199510	0.106751	0.102373	-0.004378	-0.055633	1.628345
11186	199511	0.173562	0.240080	0.066519	-0.088631	1.616463
11186	199512	0.122874	0.196656	0.073782	-0.106495	1.632087
11186	199601	0.189602	0.286937	0.097336	-0.139179	1.633219
11186	199602	0.270413	0.513462	0.243049	-0.234451	1.611358
11186	199603	0.368525	0.552722	0.184198	-0.237130	1.599562
11186	199604	0.061914	0.197147	0.135233	-0.067318	1.604985
11186	199605	0.078841	0.175633	0.096792	-0.046668	1.587179
11186	199606	-0.017642	0.129569	0.147210	-0.070036	1.559696
11186	199607	-0.180673	-0.075997	0.104675	-0.068377	1.535410
11186	199608	-0.414118	-0.449504	-0.035386	-0.043179	1.506539
11186	199609	-0.646961	-0.718059	-0.071098	-0.022141	1.459742
11186	199610	-0.431258	-0.340199	0.091059	-0.102246	1.429097
11186	199611	-0.430620	-0.391976	0.038644	-0.095604	1.413636
11186	199612	-0.329877	-0.209641	0.120235	-0.076659	1.356327
11186	199701	-0.312357	-0.605219	-0.292863	0.108131	1.324707
11186	199702	NA	NA	NA	NA	NA
11186	199703	NA	NA	NA	NA	NA
11186	199704	NA	NA	NA	NA	NA
11186	199705	NA	NA	NA	NA	NA
11186	199706	NA	NA	NA	NA	NA
11186	199707	NA	NA	NA	NA	NA
11186	199708	NA	NA	NA	NA	NA
11186	199709	NA	NA	NA	NA	NA
11186	199710	NA	NA	NA	NA	NA
11186	199711	NA	NA	NA	NA	NA
11186	199712	NA	NA	NA	NA	NA
11186	199801	NA	NA	NA	NA	NA
11186	199802	NA	NA	NA	NA	NA
11186	199803	NA	NA	NA	NA	NA
11186	199804	NA	NA	NA	NA	NA
11186	199805	NA	NA	NA	NA	NA
11186	199806	NA	NA	NA	NA	NA
11186	199807	NA	NA	NA	NA	NA
11186	199808	NA	NA	NA	NA	NA
11186	199809	NA	NA	NA	NA	NA
11186	199810	NA	NA	NA	NA	NA
11186	199811	NA	NA	NA	NA	NA
11186	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
11308	198901	1.552238	1.418030	-0.134208	-0.868886	2.176919
11308	198902	1.569528	1.446477	-0.123051	-0.882946	2.180373
11308	198903	1.537721	1.400500	-0.137220	-0.826754	2.181523
11308	198904	1.554929	1.427114	-0.127815	-0.805010	2.182845
11308	198905	1.531103	1.397476	-0.133628	-0.835661	2.184031
11308	198906	1.547261	1.394863	-0.152398	-0.770142	2.202321
11308	198907	1.537150	1.388252	-0.148898	-0.789231	2.208008
11308	198908	1.470536	1.362710	-0.107825	-0.884424	2.198858
11308	198909	1.569423	1.427539	-0.141885	-0.869659	2.204147
11308	198910	1.550022	1.428367	-0.121654	-0.877525	2.208161
11308	198911	1.572743	1.404250	-0.168493	-0.314544	2.199683
11308	198912	1.520846	1.382728	-0.138118	-0.274567	2.195957
11308	199001	1.541404	1.400832	-0.140573	-0.272165	2.203612
11308	199002	1.536652	1.372940	-0.163712	-0.038345	2.212175
11308	199003	1.548170	1.396858	-0.151312	0.021523	2.225319
11308	199004	1.534048	1.383188	-0.150860	0.048037	2.235537
11308	199005	1.538657	1.410661	-0.127996	0.060238	2.241147
11308	199006	1.508953	1.386851	-0.122103	0.018110	2.227375
11308	199007	1.474184	1.350554	-0.123630	0.013675	2.226868
11308	199008	1.506217	1.370665	-0.135553	0.056147	2.230682
11308	199009	1.375812	1.201369	-0.174443	0.397024	2.233883
11308	199010	1.374641	1.184442	-0.190199	0.512539	2.238246
11308	199011	1.301218	1.210085	-0.091133	0.566079	2.248451
11308	199012	1.353125	1.254028	-0.099097	0.224313	2.253368
11308	199101	1.301833	1.191804	-0.110029	0.322510	2.263379
11308	199102	1.275141	1.176759	-0.098382	0.116547	2.265175
11308	199103	1.253133	1.149029	-0.104105	0.026101	2.280814
11308	199104	1.236909	1.119911	-0.116999	-0.035600	2.280200
11308	199105	1.226735	1.115804	-0.110931	-0.108913	2.296452
11308	199106	1.208268	1.096651	-0.111617	-0.116994	2.299783
11308	199107	1.263899	1.177976	-0.085923	-0.125728	2.322259
11308	199108	1.237283	1.164014	-0.073269	-0.145725	2.325151
11308	199109	1.250542	1.195986	-0.054556	-0.276713	2.324475
11308	199110	1.251969	1.227703	-0.024266	-0.282370	2.321172
11308	199111	1.324661	1.291860	-0.032802	-0.304636	2.327952
11308	199112	1.309733	1.306325	-0.003408	0.113579	2.324630
11308	199201	1.442413	1.376208	-0.066205	-0.064703	2.321400
11308	199202	1.482498	1.414889	-0.067609	-0.089761	2.333491
11308	199203	1.298513	1.181118	-0.117395	-0.089353	2.308444
11308	199204	1.358485	1.259777	-0.098708	-0.023147	2.301760
11308	199205	1.211764	1.071273	-0.140490	0.007347	2.312342
11308	199206	1.257147	1.122283	-0.134864	0.038194	2.293774
11308	199207	1.190602	0.996989	-0.193613	0.118433	2.308985
11308	199208	1.216395	1.058226	-0.158169	0.065589	2.316742
11308	199209	1.227363	1.092914	-0.134449	0.093512	2.322313
11308	199210	1.212716	1.005701	-0.207015	0.185256	2.327887
11308	199211	1.197842	0.901942	-0.295900	0.292300	2.310223
11308	199212	1.118741	0.843460	-0.275281	0.199193	2.290528
11308	199301	1.047468	0.857612	-0.189855	0.115730	2.281791
11308	199302	0.947872	0.811841	-0.136031	0.117908	2.254292
11308	199303	1.086350	1.040694	-0.045656	-0.127351	2.225017
11308	199304	0.970090	0.937182	-0.032908	-0.314437	2.179822
11308	199305	0.972175	0.918494	-0.053682	-0.145666	2.160735
11308	199306	0.916597	0.913987	-0.002610	-0.241615	2.154015
11308	199307	0.922130	0.907704	-0.014426	-0.274566	2.155418
11308	199308	0.868553	0.853148	-0.015406	-0.275643	2.141186
11308	199309	0.837681	0.807344	-0.030337	-0.265438	2.128236
11308	199310	0.843212	0.792350	-0.050862	-0.278985	2.103036
11308	199311	0.809860	0.808577	-0.001282	-0.328181	2.049225
11308	199312	0.799282	0.757516	-0.041767	-0.318226	2.001078
11308	199401	0.818467	0.763592	-0.054874	-0.313166	1.962381
11308	199402	0.790544	0.710296	-0.080247	-0.327152	1.918040
11308	199403	0.785489	0.687776	-0.097713	-0.181303	1.911287
11308	199404	0.807987	0.671092	-0.136895	-0.069155	1.899268
11308	199405	0.919238	0.762173	-0.157065	-0.154281	1.899470
11308	199406	0.910590	0.691335	-0.219255	-0.063349	1.881658
11308	199407	0.864509	0.651649	-0.212859	0.002450	1.877422
11308	199408	0.752301	0.545622	-0.206679	0.050998	1.864221
11308	199409	0.742907	0.569253	-0.173654	0.028030	1.852277
11308	199410	0.647466	0.498982	-0.148484	0.033830	1.850879
11308	199411	0.554070	0.403671	-0.150399	0.051753	1.846450
11308	199412	0.529341	0.363175	-0.166166	0.154067	1.845444
11308	199501	0.496991	0.465113	-0.031878	0.029510	1.840697
11308	199502	0.628262	0.623446	-0.004816	-0.053088	1.839389
11308	199503	0.685194	0.625638	-0.059556	0.005818	1.849730
11308	199504	0.782779	0.788861	0.006082	-0.338365	1.857318
11308	199505	0.831456	0.856775	0.025319	-0.370441	1.855895
11308	199506	0.913208	0.931008	0.017800	-0.386954	1.858075
11308	199507	0.934417	0.924832	-0.009585	-0.387567	1.861934
11308	199508	1.039143	1.038895	-0.000248	-0.630526	1.865470
11308	199509	1.091517	1.046470	-0.045046	-0.514760	1.862055
11308	199510	1.142219	1.076100	-0.066119	-0.479365	1.861206
11308	199511	1.196717	1.120524	-0.076193	-0.465254	1.879868
11308	199512	1.228390	1.161028	-0.067361	-0.456744	1.899593
11308	199601	1.313324	1.158914	-0.154410	-0.327074	1.913313
11308	199602	1.395527	1.208871	-0.186655	-0.260121	1.910250
11308	199603	1.364894	1.190054	-0.174839	-0.282377	1.921446
11308	199604	1.320522	1.154675	-0.165846	-0.274331	1.938750
11308	199605	1.427782	1.218586	-0.209196	-0.261386	1.952863
11308	199606	1.417188	1.210000	-0.207188	-0.151533	1.956540
11308	199607	1.429069	1.249523	-0.179547	-0.142287	1.955398
11308	199608	1.481622	1.328003	-0.153619	0.076016	1.950966
11308	199609	1.494561	1.435911	-0.058649	-0.110696	1.962454
11308	199610	1.492163	1.428070	-0.064093	0.041671	1.974158
11308	199611	1.342320	1.144096	-0.198224	-0.063511	2.029703
11308	199612	1.327975	1.104982	-0.222993	-0.018121	2.090528
11308	199701	1.277518	1.053350	-0.224168	0.000319	2.131130
11308	199702	1.219665	1.033868	-0.185797	-0.076441	2.214132
11308	199703	1.228952	1.050004	-0.178948	-0.057802	2.216316
11308	199704	1.220047	1.012754	-0.207292	0.027182	2.229560
11308	199705	1.159803	0.945949	-0.213854	0.061846	2.236809
11308	199706	1.122275	0.915235	-0.207040	0.002652	2.288074
11308	199707	1.100637	0.883325	-0.217312	0.007997	2.302765
11308	199708	1.082315	0.864883	-0.217432	-0.047454	2.327606
11308	199709	1.116580	0.992316	-0.124265	-1.028378	2.328102
11308	199710	1.046954	0.987426	-0.059528	-0.733336	2.346817
11308	199711	0.932025	0.898125	-0.033900	-0.608160	2.362927
11308	199712	0.940027	0.915210	-0.024816	-0.630861	2.384086
11308	199801	0.931379	0.918023	-0.013356	-0.604475	2.378634
11308	199802	0.935354	0.916102	-0.019252	-0.538833	2.367753
11308	199803	0.863589	0.851033	-0.012556	-0.521030	2.371137
11308	199804	0.877051	0.885073	0.008022	-0.514261	2.353455
11308	199805	0.841587	0.851138	0.009551	-0.483234	2.350634
11308	199806	0.819409	0.821560	0.002150	-0.458633	2.358322
11308	199807	0.771796	0.797672	0.025876	-0.444922	2.356742
11308	199808	0.754338	0.765585	0.011248	-0.425619	2.356648
11308	199809	0.607025	0.484290	-0.122735	0.255141	2.369874
11308	199810	0.509896	0.441342	-0.068555	0.096068	2.374076
11308	199811	0.614952	0.606476	-0.008475	0.006038	2.360702
11308	199812	0.561638	0.544111	-0.017526	0.012423	2.350076

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
11369	198901	0.117619	-0.024272	-0.141891	0.356830	2.100871
11369	198902	0.024754	-0.147899	-0.172653	0.405584	2.113350
11369	198903	0.045660	-0.172949	-0.218609	0.412657	2.122859
11369	198904	0.059617	-0.139054	-0.198671	0.382306	2.137073
11369	198905	0.082028	-0.094165	-0.176194	0.379876	2.134999
11369	198906	0.196554	-0.079463	-0.276016	0.438356	2.160022
11369	198907	0.193196	-0.094658	-0.287854	0.458713	2.169929
11369	198908	0.200304	-0.015178	-0.215482	0.410926	2.171648
11369	198909	0.194913	0.142492	-0.052421	0.189387	2.180163
11369	198910	0.140072	0.162738	0.022665	0.100961	2.183394
11369	198911	0.315671	0.375961	0.060290	-0.062695	2.181826
11369	198912	0.283297	0.321042	0.037745	-0.037576	2.185272
11369	199001	0.222615	0.214289	-0.008326	0.001402	2.189175
11369	199002	0.164604	0.200076	0.035472	-0.056963	2.188618
11369	199003	0.116486	0.174757	0.058271	-0.065223	2.209216
11369	199004	0.096260	0.152829	0.056569	-0.056041	2.225568
11369	199005	0.070544	0.157668	0.087125	-0.071445	2.230794
11369	199006	0.052035	0.106867	0.054832	-0.054164	2.227184
11369	199007	0.060947	0.098294	0.037348	-0.047337	2.225863
11369	199008	0.044113	0.093929	0.049816	-0.051268	2.241230
11369	199009	0.054952	0.037117	-0.017835	-0.044707	2.246395
11369	199010	0.107051	0.068227	-0.038825	-0.008965	2.254812
11369	199011	-0.065443	-0.060683	0.004760	-0.072042	2.277211
11369	199012	0.010637	0.167082	0.156444	-0.189637	2.286273
11369	199101	0.022756	0.267869	0.245113	-0.234872	2.288290
11369	199102	0.292819	0.636456	0.343637	-0.261723	2.294932
11369	199103	0.377401	0.542697	0.165296	-0.183199	2.308369
11369	199104	0.374870	0.483967	0.109097	-0.184500	2.311793
11369	199105	0.420025	0.502121	0.082096	-0.160687	2.324179
11369	199106	0.460986	0.645312	0.184326	-0.215728	2.328795
11369	199107	0.457302	0.674377	0.217075	-0.225297	2.341304
11369	199108	0.437536	0.586514	0.148978	-0.206117	2.350912
11369	199109	0.308873	0.335533	0.026660	-0.131297	2.341026
11369	199110	0.222603	0.182984	-0.039620	-0.094215	2.333342
11369	199111	0.280529	0.159965	-0.120564	-0.060372	2.339065
11369	199112	0.161544	-0.132296	-0.293840	0.127499	2.336516
11369	199201	0.257693	-0.081602	-0.339294	0.213092	2.345475
11369	199202	0.036182	-0.294198	-0.330380	0.232072	2.352125
11369	199203	0.078170	-0.000566	-0.078735	0.015108	2.321470
11369	199204	0.184566	0.075809	-0.108757	0.042812	2.306740
11369	199205	0.063028	0.037170	-0.025859	-0.026957	2.327112
11369	199206	-0.112893	-0.124610	-0.011717	-0.046162	2.303268
11369	199207	-0.152077	-0.153367	-0.001290	-0.071540	2.305996
11369	199208	-0.122872	-0.268107	-0.145235	-0.017633	2.320363
11369	199209	-0.072162	-0.170970	-0.098808	-0.042779	2.324461
11369	199210	-0.112656	-0.190396	-0.077740	-0.074419	2.321475
11369	199211	-0.165352	-0.255947	-0.090595	-0.091961	2.302155
11369	199212	-0.194566	-0.300788	-0.106222	-0.069226	2.274314
11369	199301	-0.141128	-0.289797	-0.148669	-0.047737	2.269906
11369	199302	-0.174428	-0.387475	-0.213047	-0.041809	2.244445
11369	199303	-0.353661	-0.638092	-0.284431	0.115757	2.204529
11369	199304	-0.234265	-0.251677	-0.017412	-0.051361	2.155685
11369	199305	-0.104893	-0.270539	-0.165647	0.060688	2.133542
11369	199306	0.033616	-0.143664	-0.177280	0.083239	2.117400
11369	199307	0.099076	0.027639	-0.071437	0.010338	2.117433
11369	199308	0.112794	0.175861	0.063067	-0.083829	2.102803
11369	199309	0.113911	0.200934	0.087023	-0.091291	2.086125
11369	199310	0.180113	0.235977	0.055864	-0.072841	2.059366
11369	199311	0.185975	0.226671	0.040696	-0.047943	2.009481
11369	199312	0.308982	0.378438	0.069455	-0.106002	1.965223
11369	199401	0.306204	0.367668	0.061464	-0.106235	1.932227
11369	199402	0.318050	0.346683	0.028634	-0.081045	1.877410
11369	199403	0.453241	0.472211	0.018970	-0.073054	1.871333
11369	199404	0.319452	0.336516	0.017064	0.000565	1.863642
11369	199405	0.343688	0.360947	0.017259	-0.053695	1.860204
11369	199406	0.394532	0.474255	0.079723	-0.116171	1.842153
11369	199407	0.384450	0.484163	0.099713	-0.109431	1.845103
11369	199408	0.301089	0.315406	0.014316	-0.038651	1.835970
11369	199409	0.282844	0.301979	0.019134	-0.051381	1.837439
11369	199410	0.316620	0.317256	0.000636	-0.033463	1.834948
11369	199411	0.289860	0.317743	0.027883	-0.084258	1.834508
11369	199412	0.233133	0.238614	0.005481	-0.028289	1.833514
11369	199501	0.172172	0.262453	0.090281	-0.138174	1.826104
11369	199502	0.138099	0.382392	0.244293	-0.287944	1.825069
11369	199503	0.002815	0.345148	0.342332	-0.373001	1.838149
11369	199504	0.195281	0.466414	0.271132	-0.441685	1.840272
11369	199505	0.235798	0.508017	0.272220	-0.435270	1.838312
11369	199506	0.202925	0.439723	0.236799	-0.396465	1.841924
11369	199507	0.255511	0.514621	0.259110	-0.412404	1.856685
11369	199508	0.266345	0.477293	0.210948	-0.398094	1.851444
11369	199509	0.229122	0.447397	0.218275	-0.389469	1.849644
11369	199510	0.224392	0.465182	0.240790	-0.413285	1.857100
11369	199511	0.230292	0.506410	0.276118	-0.421370	1.872715
11369	199512	0.221614	0.510007	0.288394	-0.431593	1.896627
11369	199601	0.197610	0.423568	0.225958	-0.353137	1.909504
11369	199602	0.177598	0.365016	0.187419	-0.279559	1.903748
11369	199603	0.146385	0.296198	0.149813	-0.244893	1.919922
11369	199604	0.018488	0.184642	0.166154	-0.209179	1.938018
11369	199605	-0.003920	0.139688	0.143608	-0.153490	1.960042
11369	199606	-0.070990	0.053541	0.124531	-0.131785	1.970509
11369	199607	-0.057457	0.005865	0.063322	-0.084438	1.975774
11369	199608	-0.071475	0.015545	0.087020	-0.103176	1.965516
11369	199609	-0.008436	0.086849	0.095284	-0.139043	1.980539
11369	199610	0.052734	0.110003	0.057269	-0.042648	1.999728
11369	199611	0.093704	0.170205	0.076502	-0.281386	2.045838
11369	199612	0.117599	0.177092	0.059493	-0.251080	2.097633
11369	199701	0.145128	0.216284	0.071157	-0.261791	2.141655
11369	199702	0.193999	0.289458	0.095459	-0.354803	2.231470
11369	199703	0.230598	0.312334	0.081735	-0.336705	2.237008
11369	199704	0.263371	0.355234	0.091863	-0.319833	2.258558
11369	199705	0.354431	0.474570	0.120139	-0.360655	2.273708
11369	199706	0.475540	0.604477	0.128937	-0.340250	2.311276
11369	199707	0.474240	0.582163	0.107923	-0.255552	2.309834
11369	199708	0.459829	0.597383	0.137554	-0.278689	2.331489
11369	199709	0.488751	0.580305	0.091554	-0.367704	2.329612
11369	199710	0.629772	0.644973	0.015200	-0.140623	2.351628
11369	199711	0.717619	0.732700	0.015081	-0.037381	2.357548
11369	199712	0.763444	0.770487	0.007042	-0.040920	2.380865
11369	199801	0.783555	0.827921	0.044366	-0.066930	2.389603
11369	199802	0.766277	0.833030	0.066753	-0.056865	2.382572
11369	199803	0.806783	0.833920	0.027137	-0.034434	2.391802
11369	199804	0.810568	0.839820	0.029252	-0.042983	2.388878
11369	199805	0.783306	0.757576	-0.025731	-0.000001	2.384744
11369	199806	0.731786	0.707206	-0.024580	-0.003450	2.398977
11369	199807	0.742668	0.733343	-0.009325	0.001072	2.390048
11369	199808	0.767686	0.722180	-0.045505	0.017381	2.400482
11369	199809	0.780070	0.754207	-0.025864	0.181463	2.402268
11369	199810	0.634898	0.614795	-0.020103	0.027903	2.398345
11369	199811	0.575901	0.544003	-0.031898	0.025510	2.391429
11369	199812	0.525100	0.500245	-0.024856	0.026743	2.379670

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
11437	198901	0.644568	0.526258	-0.118311	0.007340	1.980271
11437	198902	0.639854	0.697276	0.057422	-0.113718	2.021123
11437	198903	0.610538	0.803053	0.192514	-0.128022	2.012971
11437	198904	0.747766	0.840182	0.092416	-0.118922	2.016439
11437	198905	0.542475	0.747532	0.205058	-0.150797	2.008655
11437	198906	0.542712	0.677532	0.134820	-0.117791	2.026110
11437	198907	0.413522	0.551096	0.137574	-0.114681	2.024540
11437	198908	0.514402	0.686910	0.172508	-0.131586	2.032553
11437	198909	0.333312	0.321607	-0.011706	-0.052724	2.036233
11437	198910	0.047254	0.099005	0.051752	-0.026296	2.070540
11437	198911	0.088273	0.092246	0.003974	-0.001303	2.105568
11437	198912	0.166759	0.004962	-0.161797	0.033055	2.109119
11437	199001	0.254878	0.088608	-0.166270	0.029997	2.140927
11437	199002	0.291866	-0.066204	-0.358070	0.131420	2.147597
11437	199003	0.311027	-0.152790	-0.463818	0.156192	2.170056
11437	199004	0.413415	0.073527	-0.339888	0.121829	2.191055
11437	199005	0.509610	0.129814	-0.379796	0.116943	2.191657
11437	199006	0.508959	0.176959	-0.332000	0.114034	2.188115
11437	199007	0.537617	0.198720	-0.338897	0.115997	2.204538
11437	199008	0.438205	0.126117	-0.312088	0.120231	2.214321
11437	199009	0.691850	0.402118	-0.289732	0.139806	2.212670
11437	199010	1.173287	0.936625	-0.236662	0.153636	2.234183
11437	199011	1.332780	1.240122	-0.092658	0.146989	2.266918
11437	199012	1.157327	1.190162	0.032835	0.093296	2.257628
11437	199101	0.675878	0.914108	0.238231	0.032504	2.263674
11437	199102	0.765923	1.001044	0.235120	-0.017820	2.301412
11437	199103	0.727680	1.068312	0.340632	-0.080309	2.323760
11437	199104	0.296340	0.315614	0.019274	-0.008083	2.321793
11437	199105	0.195101	0.302153	0.107052	-0.021535	2.322960
11437	199106	0.133915	0.405298	0.271382	-0.043016	2.356443
11437	199107	0.275975	0.687749	0.411774	-0.074508	2.366965
11437	199108	0.058248	0.371759	0.313511	-0.049933	2.396316
11437	199109	-0.079137	0.342396	0.421532	-0.094893	2.401046
11437	199110	-0.469342	-0.041848	0.427495	-0.098663	2.396776
11437	199111	-0.682600	-0.454474	0.228126	-0.058679	2.404048
11437	199112	-0.542431	-0.502438	0.039993	-0.037748	2.381497
11437	199201	-0.340170	-0.505101	-0.164931	0.030182	2.393909
11437	199202	-0.593620	-0.624455	-0.030834	0.008307	2.358466
11437	199203	-0.564293	-0.300949	0.263344	-0.035226	2.307596
11437	199204	-0.196929	0.102860	0.299789	-0.074540	2.311075
11437	199205	-0.445336	-0.017455	0.427881	-0.080896	2.325216
11437	199206	-0.621482	-0.411661	0.209820	-0.059920	2.310540
11437	199207	-1.224367	-1.330572	-0.106205	-0.019193	2.322166
11437	199208	-0.681858	-0.787649	-0.105791	-0.038534	2.327338
11437	199209	-0.866268	-1.202330	-0.336063	-0.003424	2.345832
11437	199210	-0.480578	-0.614877	-0.134299	-0.013597	2.306901
11437	199211	-0.393417	-0.232697	0.160720	-0.098264	2.274040
11437	199212	-0.508390	-0.315449	0.192942	-0.108765	2.297756
11437	199301	-0.415559	-0.287093	0.128467	-0.085860	2.324249
11437	199302	-0.486094	-0.403222	0.082871	-0.085678	2.317777
11437	199303	0.146354	0.230922	0.084568	-0.166468	2.311616
11437	199304	0.110695	0.322858	0.212163	-0.167269	2.268112
11437	199305	-0.343951	-0.317813	0.026138	-0.100324	2.275984
11437	199306	-0.001660	-0.142774	-0.141114	-0.053832	2.274584
11437	199307	0.575421	0.656106	0.080685	-0.099850	2.247045
11437	199308	0.446110	0.626103	0.179993	-0.110011	2.228344
11437	199309	0.306841	0.614633	0.307792	-0.127282	2.227708
11437	199310	0.337326	0.584594	0.247267	-0.128832	2.224023
11437	199311	0.132045	0.008197	-0.123847	-0.029265	2.211467
11437	199312	-0.027244	-0.100411	-0.073167	-0.023319	2.191744
11437	199401	0.128567	0.013557	-0.115010	-0.018197	2.190097
11437	199402	-0.082214	-0.130032	-0.047817	-0.013193	2.153769
11437	199403	-0.591215	-0.693290	-0.102075	0.054483	2.113626
11437	199404	-0.280287	-0.686211	-0.405925	0.061994	2.107257
11437	199405	0.289690	-0.403458	-0.693149	0.062960	2.088569
11437	199406	0.619376	0.290520	-0.328856	-0.015302	2.043938
11437	199407	0.583106	0.597042	0.013936	-0.055118	2.044769
11437	199408	0.537238	0.454686	-0.082552	-0.046121	1.999252
11437	199409	0.708614	0.470008	-0.238607	-0.034816	2.028498
11437	199410	0.645613	0.395540	-0.250073	-0.026713	2.018847
11437	199411	1.457662	1.825436	0.367774	-0.110850	1.978079
11437	199412	1.992689	3.000414	1.007725	-0.153192	2.021866
11437	199501	2.042144	3.802334	1.760190	-0.200426	1.981901
11437	199502	3.333030	5.442302	2.109273	-0.208291	1.958328
11437	199503	4.584583	6.933896	2.349313	-0.249499	2.132882
11437	199504	3.748957	7.337626	3.588669	-0.434717	2.094377
11437	199505	4.082233	10.330022	6.247789	-0.576819	1.970090
11437	199506	3.645533	11.065038	7.419504	-0.553388	2.106563
11437	199507	17.454605	NA	NA	0.611539	2.069858
11437	199508	NA	NA	NA	NA	NA
11437	199509	NA	NA	NA	NA	NA
11437	199510	NA	NA	NA	NA	NA
11437	199511	NA	NA	NA	NA	NA
11437	199512	NA	NA	NA	NA	NA
11437	199601	NA	NA	NA	NA	NA
11437	199602	NA	NA	NA	NA	NA
11437	199603	NA	NA	NA	NA	NA
11437	199604	NA	NA	NA	NA	NA
11437	199605	NA	NA	NA	NA	NA
11437	199606	NA	NA	NA	NA	NA
11437	199607	NA	NA	NA	NA	NA
11437	199608	NA	NA	NA	NA	NA
11437	199609	NA	NA	NA	NA	NA
11437	199610	NA	NA	NA	NA	NA
11437	199611	NA	NA	NA	NA	NA
11437	199612	NA	NA	NA	NA	NA
11437	199701	NA	NA	NA	NA	NA
11437	199702	NA	NA	NA	NA	NA
11437	199703	NA	NA	NA	NA	NA
11437	199704	NA	NA	NA	NA	NA
11437	199705	NA	NA	NA	NA	NA
11437	199706	NA	NA	NA	NA	NA
11437	199707	NA	NA	NA	NA	NA
11437	199708	NA	NA	NA	NA	NA
11437	199709	NA	NA	NA	NA	NA
11437	199710	NA	NA	NA	NA	NA
11437	199711	NA	NA	NA	NA	NA
11437	199712	NA	NA	NA	NA	NA
11437	199801	NA	NA	NA	NA	NA
11437	199802	NA	NA	NA	NA	NA
11437	199803	NA	NA	NA	NA	NA
11437	199804	NA	NA	NA	NA	NA
11437	199805	NA	NA	NA	NA	NA
11437	199806	NA	NA	NA	NA	NA
11437	199807	NA	NA	NA	NA	NA
11437	199808	NA	NA	NA	NA	NA
11437	199809	NA	NA	NA	NA	NA
11437	199810	NA	NA	NA	NA	NA
11437	199811	NA	NA	NA	NA	NA
11437	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
11460	198901	0.476941	0.718440	0.241499	-0.102350	1.992046
11460	198902	0.760311	1.203121	0.442809	-0.159930	2.009827
11460	198903	0.724756	1.204572	0.479816	-0.138141	1.975626
11460	198904	0.801075	1.089686	0.288611	-0.087526	1.992950
11460	198905	0.698818	1.045695	0.346877	-0.097932	1.985727
11460	198906	0.822570	1.160918	0.338348	-0.071752	1.972973
11460	198907	0.499971	0.841803	0.341832	-0.043040	1.977941
11460	198908	0.744068	1.053948	0.309880	-0.072167	2.013447
11460	198909	0.926742	1.202155	0.275413	-0.138746	1.992435
11460	198910	1.018667	1.302169	0.283502	-0.157206	2.011065
11460	198911	0.963817	1.180314	0.216496	-0.130586	2.020005
11460	198912	0.861780	1.107497	0.245718	-0.120909	2.070575
11460	199001	0.759427	1.070617	0.311191	-0.117843	2.108054
11460	199002	0.726811	0.933380	0.206569	-0.124128	2.116071
11460	199003	0.592300	0.981786	0.389485	-0.137571	2.180039
11460	199004	0.494664	0.911072	0.416408	-0.139579	2.161059
11460	199005	0.544785	0.947114	0.402329	-0.136357	2.211126
11460	199006	0.476593	0.936365	0.459772	-0.158159	2.132132
11460	199007	0.741661	1.241356	0.499696	-0.193104	2.057473
11460	199008	0.607872	1.076029	0.468157	-0.170799	2.064867
11460	199009	0.267162	0.907637	0.640476	-0.151305	2.068114
11460	199010	0.150172	0.712153	0.561980	-0.124283	2.114969
11460	199011	0.484260	1.890918	1.406658	-0.169152	2.103846
11460	199012	0.724233	2.490658	1.766426	-0.215110	2.210010
11460	199101	0.403109	1.980141	1.577032	-0.220302	2.217650
11460	199102	-0.557217	0.595704	1.152920	-0.116459	2.120166
11460	199103	-0.483603	-1.843474	-1.359871	0.223422	2.639531
11460	199104	NA	NA	NA	NA	NA
11460	199105	NA	NA	NA	NA	NA
11460	199106	NA	NA	NA	NA	NA
11460	199107	NA	NA	NA	NA	NA
11460	199108	NA	NA	NA	NA	NA
11460	199109	NA	NA	NA	NA	NA
11460	199110	NA	NA	NA	NA	NA
11460	199111	NA	NA	NA	NA	NA
11460	199112	NA	NA	NA	NA	NA
11460	199201	NA	NA	NA	NA	NA
11460	199202	NA	NA	NA	NA	NA
11460	199203	NA	NA	NA	NA	NA
11460	199204	NA	NA	NA	NA	NA
11460	199205	NA	NA	NA	NA	NA
11460	199206	NA	NA	NA	NA	NA
11460	199207	NA	NA	NA	NA	NA
11460	199208	NA	NA	NA	NA	NA
11460	199209	NA	NA	NA	NA	NA
11460	199210	NA	NA	NA	NA	NA
11460	199211	NA	NA	NA	NA	NA
11460	199212	NA	NA	NA	NA	NA
11460	199301	NA	NA	NA	NA	NA
11460	199302	NA	NA	NA	NA	NA
11460	199303	NA	NA	NA	NA	NA
11460	199304	NA	NA	NA	NA	NA
11460	199305	NA	NA	NA	NA	NA
11460	199306	NA	NA	NA	NA	NA
11460	199307	NA	NA	NA	NA	NA
11460	199308	NA	NA	NA	NA	NA
11460	199309	NA	NA	NA	NA	NA
11460	199310	NA	NA	NA	NA	NA
11460	199311	NA	NA	NA	NA	NA
11460	199312	NA	NA	NA	NA	NA
11460	199401	NA	NA	NA	NA	NA
11460	199402	NA	NA	NA	NA	NA
11460	199403	NA	NA	NA	NA	NA
11460	199404	NA	NA	NA	NA	NA
11460	199405	NA	NA	NA	NA	NA
11460	199406	NA	NA	NA	NA	NA
11460	199407	NA	NA	NA	NA	NA
11460	199408	NA	NA	NA	NA	NA
11460	199409	NA	NA	NA	NA	NA
11460	199410	NA	NA	NA	NA	NA
11460	199411	NA	NA	NA	NA	NA
11460	199412	NA	NA	NA	NA	NA
11460	199501	NA	NA	NA	NA	NA
11460	199502	NA	NA	NA	NA	NA
11460	199503	NA	NA	NA	NA	NA
11460	199504	NA	NA	NA	NA	NA
11460	199505	NA	NA	NA	NA	NA
11460	199506	NA	NA	NA	NA	NA
11460	199507	NA	NA	NA	NA	NA
11460	199508	NA	NA	NA	NA	NA
11460	199509	NA	NA	NA	NA	NA
11460	199510	NA	NA	NA	NA	NA
11460	199511	NA	NA	NA	NA	NA
11460	199512	NA	NA	NA	NA	NA
11460	199601	NA	NA	NA	NA	NA
11460	199602	NA	NA	NA	NA	NA
11460	199603	NA	NA	NA	NA	NA
11460	199604	NA	NA	NA	NA	NA
11460	199605	NA	NA	NA	NA	NA
11460	199606	NA	NA	NA	NA	NA
11460	199607	NA	NA	NA	NA	NA
11460	199608	NA	NA	NA	NA	NA
11460	199609	NA	NA	NA	NA	NA
11460	199610	NA	NA	NA	NA	NA
11460	199611	NA	NA	NA	NA	NA
11460	199612	NA	NA	NA	NA	NA
11460	199701	NA	NA	NA	NA	NA
11460	199702	NA	NA	NA	NA	NA
11460	199703	NA	NA	NA	NA	NA
11460	199704	NA	NA	NA	NA	NA
11460	199705	NA	NA	NA	NA	NA
11460	199706	NA	NA	NA	NA	NA
11460	199707	NA	NA	NA	NA	NA
11460	199708	NA	NA	NA	NA	NA
11460	199709	NA	NA	NA	NA	NA
11460	199710	NA	NA	NA	NA	NA
11460	199711	NA	NA	NA	NA	NA
11460	199712	NA	NA	NA	NA	NA
11460	199801	NA	NA	NA	NA	NA
11460	199802	NA	NA	NA	NA	NA
11460	199803	NA	NA	NA	NA	NA
11460	199804	NA	NA	NA	NA	NA
11460	199805	NA	NA	NA	NA	NA
11460	199806	NA	NA	NA	NA	NA
11460	199807	NA	NA	NA	NA	NA
11460	199808	NA	NA	NA	NA	NA
11460	199809	NA	NA	NA	NA	NA
11460	199810	NA	NA	NA	NA	NA
11460	199811	NA	NA	NA	NA	NA
11460	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
11493	198901	0.187006	0.007392	-0.179614	0.210209	2.112919
11493	198902	0.083600	0.027152	-0.056448	0.073501	2.123917
11493	198903	0.045812	-0.035536	-0.081348	0.102680	2.126340
11493	198904	-0.015089	-0.102776	-0.087687	0.114953	2.129341
11493	198905	-0.196689	-0.157340	0.039349	0.021203	2.137207
11493	198906	-0.181593	-0.143718	0.037876	0.017906	2.159936
11493	198907	-0.138114	-0.044488	0.093626	-0.022338	2.165283
11493	198908	-0.103746	-0.035035	0.068712	0.013445	2.169453
11493	198909	0.028045	0.118319	0.090274	-0.097111	2.164177
11493	198910	-0.012240	0.093066	0.105306	-0.091226	2.165689
11493	198911	-0.006430	0.177918	0.184348	-0.235965	2.166438
11493	198912	-0.033897	0.179810	0.213707	-0.244637	2.178123
11493	199001	-0.018427	0.198308	0.216735	-0.254532	2.190861
11493	199002	0.075238	0.244673	0.169435	-0.187421	2.200038
11493	199003	0.137802	0.265089	0.127288	-0.126096	2.214093
11493	199004	0.089250	0.233255	0.144006	-0.123930	2.227673
11493	199005	0.059638	0.133717	0.074079	-0.071261	2.241308
11493	199006	0.058622	0.138887	0.080266	-0.072091	2.233363
11493	199007	0.070722	0.131835	0.061113	-0.064683	2.240596
11493	199008	0.039637	0.139550	0.099912	-0.089768	2.242362
11493	199009	-0.001385	0.045739	0.047124	0.015617	2.255484
11493	199010	-0.011402	0.023379	0.034781	0.021257	2.261912
11493	199011	-0.074873	-0.153756	-0.078883	0.078101	2.281809
11493	199012	0.003866	-0.080963	-0.084829	0.091611	2.291811
11493	199101	0.024106	-0.047673	-0.071780	0.099358	2.296479
11493	199102	-0.054587	-0.126531	-0.071944	0.102931	2.305492
11493	199103	-0.184929	-0.258944	-0.074015	0.066947	2.324338
11493	199104	-0.018550	-0.072841	-0.054291	0.061867	2.321369
11493	199105	0.165979	0.193091	0.027112	0.020093	2.321234
11493	199106	0.193548	0.110813	-0.082735	0.068175	2.331165
11493	199107	0.211866	0.103187	-0.108679	0.099942	2.350919
11493	199108	0.237375	0.077413	-0.159962	0.120644	2.356418
11493	199109	0.211889	0.115866	-0.096023	0.047981	2.372725
11493	199110	0.238553	0.199821	-0.038732	0.020520	2.361442
11493	199111	0.439175	0.417667	-0.021508	-0.004737	2.366043
11493	199112	0.510916	0.503421	-0.007495	0.022226	2.363732
11493	199201	0.486239	0.442206	-0.044033	-0.046695	2.366323
11493	199202	0.494679	0.401720	-0.092958	-0.038898	2.369492
11493	199203	0.672510	0.762306	0.089796	-0.312788	2.337658
11493	199204	0.599328	0.679981	0.080653	-0.266005	2.325771
11493	199205	0.628294	0.703746	0.075452	-0.305755	2.331679
11493	199206	0.663103	0.839035	0.175932	-0.363566	2.310278
11493	199207	0.512861	0.623166	0.110305	-0.316036	2.323546
11493	199208	0.516615	0.619786	0.103171	-0.314195	2.329357
11493	199209	0.563187	0.571319	0.008132	-0.268132	2.345146
11493	199210	0.719104	0.591030	-0.128074	-0.219009	2.342832
11493	199211	0.802360	0.686466	-0.115894	-0.209804	2.317723
11493	199212	0.732381	0.671616	-0.060765	-0.240597	2.280566
11493	199301	0.778214	0.734230	-0.043983	-0.242069	2.269040
11493	199302	0.771405	0.798989	0.027584	-0.250804	2.234298
11493	199303	0.742039	0.611535	-0.130504	-0.045026	2.201826
11493	199304	0.595874	0.317222	-0.278652	0.023161	2.152232
11493	199305	0.369463	0.101433	-0.268031	0.078623	2.131071
11493	199306	0.351642	0.084468	-0.267175	0.066083	2.121749
11493	199307	0.417211	0.253030	-0.164180	0.018354	2.111830
11493	199308	0.477705	0.308762	-0.168943	0.005358	2.101783
11493	199309	0.449556	0.295417	-0.154139	0.004882	2.076137
11493	199310	0.366263	0.335837	-0.030427	-0.073533	2.046304
11493	199311	0.289068	0.277631	-0.011437	-0.088303	1.998477
11493	199312	0.319196	0.309756	-0.009441	-0.106301	1.951820
11493	199401	0.179640	0.181283	0.001642	-0.075120	1.914079
11493	199402	0.120396	0.152194	0.031798	-0.090183	1.863184
11493	199403	-0.009081	0.040047	0.049127	-0.050227	1.856968
11493	199404	0.056959	0.286352	0.229393	-0.168050	1.855808
11493	199405	0.126255	0.408891	0.282635	-0.207420	1.849866
11493	199406	-0.003509	0.338685	0.342194	-0.219550	1.827639
11493	199407	0.040452	0.197240	0.156788	-0.090609	1.826183
11493	199408	0.025138	0.131114	0.105976	-0.046551	1.822180
11493	199409	-0.061652	0.085368	0.147020	-0.062157	1.808486
11493	199410	-0.037760	-0.002013	0.035747	0.009614	1.820270
11493	199411	-0.007731	-0.001019	0.006711	0.046692	1.828438
11493	199412	-0.042347	-0.086764	-0.044417	0.096471	1.820573
11493	199501	0.207124	0.267964	0.060840	-0.015952	1.814777
11493	199502	0.106736	0.114863	0.008127	-0.002281	1.815410
11493	199503	-0.000308	-0.062835	-0.062528	0.049937	1.823849
11493	199504	0.055239	0.045440	-0.009800	-0.108400	1.832124
11493	199505	0.165180	0.149209	-0.015971	-0.117556	1.830827
11493	199506	0.116570	0.066863	-0.049707	-0.069282	1.835301
11493	199507	0.111622	0.224955	0.113333	-0.161769	1.835647
11493	199508	0.077407	0.184119	0.106712	-0.174374	1.838471
11493	199509	0.084027	0.237822	0.153794	-0.199389	1.836489
11493	199510	0.051565	0.255388	0.203823	-0.219040	1.843273
11493	199511	0.019814	0.243663	0.223849	-0.223429	1.858017
11493	199512	-0.025068	0.199712	0.224780	-0.222635	1.882758
11493	199601	-0.044024	0.206463	0.250486	-0.225802	1.897688
11493	199602	0.093521	0.341238	0.247717	-0.229268	1.897049
11493	199603	0.152962	0.364426	0.211464	-0.220406	1.913216
11493	199604	0.083449	0.244649	0.161200	-0.116827	1.935383
11493	199605	0.007317	0.212444	0.205127	-0.204593	1.941947
11493	199606	0.031122	0.240254	0.209132	-0.231979	1.948817
11493	199607	-0.059313	0.158514	0.217827	-0.216706	1.956748
11493	199608	-0.109305	0.137910	0.247215	-0.213317	1.951689
11493	199609	-0.179894	0.010949	0.190843	-0.169855	1.967121
11493	199610	0.051336	-0.062389	-0.113725	0.115157	1.986030
11493	199611	0.421161	0.544395	0.123234	-0.593504	2.027553
11493	199612	0.353557	0.537999	0.184442	-0.557135	2.082483
11493	199701	0.452855	0.550492	0.097637	-0.452594	2.132258
11493	199702	0.387233	0.474676	0.087444	-0.433676	2.224086
11493	199703	0.422362	0.525587	0.103224	-0.440187	2.230257
11493	199704	0.437903	0.553895	0.115992	-0.451576	2.235330
11493	199705	0.467505	0.573327	0.105821	-0.445026	2.253529
11493	199706	0.506256	0.569663	0.063407	-0.446476	2.304408
11493	199707	0.544636	0.599640	0.055003	-0.443915	2.314291
11493	199708	0.655005	0.700765	0.045760	-0.462125	2.328526
11493	199709	0.484788	0.421832	-0.062955	-0.306181	2.332253
11493	199710	0.319719	0.365193	0.045473	-0.311085	2.331997
11493	199711	0.116307	0.087299	-0.029009	0.045078	2.328366
11493	199712	0.145398	0.058758	-0.086640	0.102269	2.358533
11493	199801	0.054667	0.015593	-0.039074	0.096725	2.357433
11493	199802	0.069586	0.028687	-0.040899	0.106368	2.349328
11493	199803	0.043423	0.013765	-0.029658	0.100858	2.363107
11493	199804	0.043409	0.012067	-0.031342	0.109599	2.361442
11493	199805	0.042068	-0.014146	-0.056214	0.157707	2.360569
11493	199806	0.023468	-0.020997	-0.044465	0.149387	2.365888
11493	199807	0.034170	-0.028448	-0.062618	0.178334	2.371014
11493	199808	-0.033419	-0.108486	-0.075066	0.222049	2.371827
11493	199809	-0.022795	-0.076592	-0.053796	0.111136	2.371242
11493	199810	-0.004203	-0.023788	-0.019586	0.021498	2.369218
11493	199811	0.030359	-0.016374	-0.046732	0.071143	2.367003
11493	199812	0.052493	0.031597	-0.020895	0.050915	2.360107

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
11735	198901	1.788846	1.575286	-0.213560	0.005705	2.065079
11735	198902	1.646343	1.424503	-0.221840	-0.000478	2.035678
11735	198903	1.636018	1.298109	-0.337909	0.027872	2.045921
11735	198904	1.660807	1.113685	-0.547122	0.068007	2.034068
11735	198905	1.707565	1.086611	-0.620954	0.063354	2.066255
11735	198906	1.891562	1.122954	-0.768608	0.079839	2.086728
11735	198907	1.922918	0.926995	-0.995923	0.125160	2.153472
11735	198908	2.324503	0.918566	-1.405936	0.154032	2.217086
11735	198909	2.300085	0.753294	-1.546791	0.132679	2.240597
11735	198910	2.014153	0.458888	-1.555265	0.135703	2.009989
11735	198911	0.372957	0.559586	0.186629	-0.088410	1.751522
11735	198912	0.310375	0.583803	0.273428	0.016993	1.659762
11735	199001	NA	NA	NA	NA	NA
11735	199002	NA	NA	NA	NA	NA
11735	199003	NA	NA	NA	NA	NA
11735	199004	NA	NA	NA	NA	NA
11735	199005	NA	NA	NA	NA	NA
11735	199006	NA	NA	NA	NA	NA
11735	199007	NA	NA	NA	NA	NA
11735	199008	NA	NA	NA	NA	NA
11735	199009	NA	NA	NA	NA	NA
11735	199010	NA	NA	NA	NA	NA
11735	199011	NA	NA	NA	NA	NA
11735	199012	NA	NA	NA	NA	NA
11735	199101	NA	NA	NA	NA	NA
11735	199102	NA	NA	NA	NA	NA
11735	199103	NA	NA	NA	NA	NA
11735	199104	NA	NA	NA	NA	NA
11735	199105	NA	NA	NA	NA	NA
11735	199106	NA	NA	NA	NA	NA
11735	199107	NA	NA	NA	NA	NA
11735	199108	NA	NA	NA	NA	NA
11735	199109	NA	NA	NA	NA	NA
11735	199110	NA	NA	NA	NA	NA
11735	199111	NA	NA	NA	NA	NA
11735	199112	NA	NA	NA	NA	NA
11735	199201	NA	NA	NA	NA	NA
11735	199202	NA	NA	NA	NA	NA
11735	199203	NA	NA	NA	NA	NA
11735	199204	NA	NA	NA	NA	NA
11735	199205	NA	NA	NA	NA	NA
11735	199206	NA	NA	NA	NA	NA
11735	199207	NA	NA	NA	NA	NA
11735	199208	NA	NA	NA	NA	NA
11735	199209	NA	NA	NA	NA	NA
11735	199210	NA	NA	NA	NA	NA
11735	199211	NA	NA	NA	NA	NA
11735	199212	NA	NA	NA	NA	NA
11735	199301	NA	NA	NA	NA	NA
11735	199302	NA	NA	NA	NA	NA
11735	199303	NA	NA	NA	NA	NA
11735	199304	NA	NA	NA	NA	NA
11735	199305	NA	NA	NA	NA	NA
11735	199306	NA	NA	NA	NA	NA
11735	199307	NA	NA	NA	NA	NA
11735	199308	NA	NA	NA	NA	NA
11735	199309	NA	NA	NA	NA	NA
11735	199310	NA	NA	NA	NA	NA
11735	199311	NA	NA	NA	NA	NA
11735	199312	NA	NA	NA	NA	NA
11735	199401	NA	NA	NA	NA	NA
11735	199402	NA	NA	NA	NA	NA
11735	199403	NA	NA	NA	NA	NA
11735	199404	NA	NA	NA	NA	NA
11735	199405	NA	NA	NA	NA	NA
11735	199406	NA	NA	NA	NA	NA
11735	199407	NA	NA	NA	NA	NA
11735	199408	NA	NA	NA	NA	NA
11735	199409	NA	NA	NA	NA	NA
11735	199410	NA	NA	NA	NA	NA
11735	199411	NA	NA	NA	NA	NA
11735	199412	NA	NA	NA	NA	NA
11735	199501	NA	NA	NA	NA	NA
11735	199502	NA	NA	NA	NA	NA
11735	199503	NA	NA	NA	NA	NA
11735	199504	NA	NA	NA	NA	NA
11735	199505	NA	NA	NA	NA	NA
11735	199506	NA	NA	NA	NA	NA
11735	199507	NA	NA	NA	NA	NA
11735	199508	NA	NA	NA	NA	NA
11735	199509	NA	NA	NA	NA	NA
11735	199510	NA	NA	NA	NA	NA
11735	199511	NA	NA	NA	NA	NA
11735	199512	NA	NA	NA	NA	NA
11735	199601	NA	NA	NA	NA	NA
11735	199602	NA	NA	NA	NA	NA
11735	199603	NA	NA	NA	NA	NA
11735	199604	NA	NA	NA	NA	NA
11735	199605	NA	NA	NA	NA	NA
11735	199606	NA	NA	NA	NA	NA
11735	199607	NA	NA	NA	NA	NA
11735	199608	NA	NA	NA	NA	NA
11735	199609	NA	NA	NA	NA	NA
11735	199610	NA	NA	NA	NA	NA
11735	199611	NA	NA	NA	NA	NA
11735	199612	NA	NA	NA	NA	NA
11735	199701	NA	NA	NA	NA	NA
11735	199702	NA	NA	NA	NA	NA
11735	199703	NA	NA	NA	NA	NA
11735	199704	NA	NA	NA	NA	NA
11735	199705	NA	NA	NA	NA	NA
11735	199706	NA	NA	NA	NA	NA
11735	199707	NA	NA	NA	NA	NA
11735	199708	NA	NA	NA	NA	NA
11735	199709	NA	NA	NA	NA	NA
11735	199710	NA	NA	NA	NA	NA
11735	199711	NA	NA	NA	NA	NA
11735	199712	NA	NA	NA	NA	NA
11735	199801	NA	NA	NA	NA	NA
11735	199802	NA	NA	NA	NA	NA
11735	199803	NA	NA	NA	NA	NA
11735	199804	NA	NA	NA	NA	NA
11735	199805	NA	NA	NA	NA	NA
11735	199806	NA	NA	NA	NA	NA
11735	199807	NA	NA	NA	NA	NA
11735	199808	NA	NA	NA	NA	NA
11735	199809	NA	NA	NA	NA	NA
11735	199810	NA	NA	NA	NA	NA
11735	199811	NA	NA	NA	NA	NA
11735	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
11745	198901	0.357316	0.322395	-0.034921	-0.060846	2.051936
11745	198902	0.271585	0.204748	-0.066836	-0.033038	2.043108
11745	198903	0.221448	0.089106	-0.132342	0.018562	2.047373
11745	198904	0.244931	0.254797	0.009866	-0.060711	2.103841
11745	198905	0.176954	0.110702	-0.066252	-0.016045	2.100595
11745	198906	0.164381	0.145460	-0.018921	-0.025913	2.099311
11745	198907	0.183205	0.189342	0.006138	-0.029712	2.088864
11745	198908	0.085993	0.146275	0.060282	-0.043017	2.080760
11745	198909	0.761358	1.062539	0.301180	-0.573250	2.089260
11745	198910	0.700664	0.984147	0.283483	-0.521650	2.101158
11745	198911	0.623786	0.982849	0.359063	-0.481118	2.106516
11745	198912	0.740280	1.138431	0.398152	-0.461532	2.116660
11745	199001	0.652601	1.040267	0.387667	-0.411935	2.125622
11745	199002	0.694442	1.201387	0.506945	-0.415008	2.212265
11745	199003	0.938540	1.138062	0.199522	-0.243074	2.207517
11745	199004	0.897814	1.035776	0.137962	-0.218528	2.239238
11745	199005	0.931337	1.159246	0.227909	-0.230345	2.227097
11745	199006	0.970652	1.164647	0.193995	-0.227526	2.230679
11745	199007	1.091627	1.375776	0.284149	-0.249265	2.247946
11745	199008	1.276173	1.662639	0.386465	-0.249853	2.257187
11745	199009	0.918315	1.086752	0.168438	0.015240	2.275432
11745	199010	1.003578	1.224117	0.220539	0.039891	2.277778
11745	199011	1.102354	1.313322	0.210968	0.052323	2.304819
11745	199012	0.929524	0.907444	-0.022080	0.077618	2.330698
11745	199101	1.025013	0.982799	-0.042214	0.098708	2.348201
11745	199102	1.110335	1.015488	-0.094846	0.123115	2.352491
11745	199103	0.737302	1.221360	0.484058	-0.090845	2.339966
11745	199104	0.824674	1.227370	0.402696	-0.098939	2.369864
11745	199105	0.751539	1.266038	0.514499	-0.141227	2.376399
11745	199106	0.678281	1.280767	0.602486	-0.145703	2.376075
11745	199107	0.409234	0.756241	0.347007	-0.079334	2.414376
11745	199108	0.027058	0.256359	0.229301	-0.061332	2.422770
11745	199109	0.126606	0.405027	0.278421	-0.089254	2.462780
11745	199110	-0.222826	-0.104635	0.118191	-0.020236	2.474627
11745	199111	0.059379	0.495226	0.435847	-0.087059	2.444982
11745	199112	0.031789	0.620719	0.588930	-0.100018	2.472822
11745	199201	-0.230824	0.557899	0.788723	-0.161656	2.464430
11745	199202	-0.528998	-0.070464	0.458534	-0.121989	2.492967
11745	199203	0.928535	1.123028	0.194492	-0.170489	2.460741
11745	199204	0.928705	1.174500	0.245794	-0.137804	2.379058
11745	199205	1.187138	1.179936	-0.007201	-0.095575	2.392798
11745	199206	0.918412	0.842575	-0.075837	-0.092869	2.372064
11745	199207	1.128102	0.873715	-0.254386	-0.088577	2.385804
11745	199208	0.985132	0.709519	-0.275612	-0.088999	2.391825
11745	199209	0.955211	0.480105	-0.475106	-0.068942	2.416151
11745	199210	1.375950	1.362614	-0.013335	-0.136717	2.396451
11745	199211	1.248350	0.904814	-0.343536	-0.099849	2.368057
11745	199212	1.298913	0.682537	-0.616376	-0.079207	2.340244
11745	199301	1.538848	0.810420	-0.728428	-0.074351	2.337609
11745	199302	1.563354	1.506150	-0.057204	-0.119527	2.227791
11745	199303	0.007386	0.279454	0.272068	-0.100774	2.214680
11745	199304	-0.297849	-0.253720	0.044129	-0.046741	2.162557
11745	199305	-0.387112	-0.105282	0.281829	-0.127102	2.151278
11745	199306	-0.183230	-0.093621	0.089609	-0.093875	2.146137
11745	199307	0.031562	0.485195	0.453633	-0.156464	2.116486
11745	199308	0.333462	0.784312	0.450850	-0.167691	2.107839
11745	199309	0.348557	0.773186	0.424629	-0.166310	2.094413
11745	199310	0.340949	0.471529	0.130580	-0.130244	2.065101
11745	199311	0.762085	1.010085	0.248000	-0.167656	2.011384
11745	199312	0.451863	0.550823	0.098960	-0.128057	1.957419
11745	199401	0.219030	0.339874	0.120844	-0.106380	1.926645
11745	199402	0.440406	0.347383	-0.093023	-0.081669	1.858828
11745	199403	0.277085	0.057932	-0.219153	0.007877	1.857441
11745	199404	0.306585	0.414601	0.108015	-0.112295	1.834926
11745	199405	0.170451	-0.014719	-0.185170	-0.005650	1.834610
11745	199406	0.571017	0.610153	0.039136	-0.056880	1.799235
11745	199407	0.496589	0.136898	-0.359690	0.046855	1.805817
11745	199408	0.544581	0.240234	-0.304348	-0.011705	1.812539
11745	199409	0.345716	0.072880	-0.272836	-0.018698	1.802172
11745	199410	0.350513	0.450906	0.100393	-0.060807	1.799083
11745	199411	-0.078458	-0.137243	-0.058786	-0.019654	1.800991
11745	199412	0.091092	0.548819	0.457727	-0.110719	1.773150
11745	199501	-0.090635	0.481283	0.571919	-0.137349	1.762200
11745	199502	0.011459	0.563140	0.551680	-0.161142	1.774197
11745	199503	0.069770	0.538109	0.468338	-0.143884	1.774210
11745	199504	0.169623	0.602978	0.433355	-0.185561	1.775517
11745	199505	0.341336	0.741197	0.399862	-0.199581	1.800095
11745	199506	0.008341	0.395456	0.387115	-0.192342	1.810794
11745	199507	-0.222159	0.358251	0.580409	-0.233095	1.809605
11745	199508	-0.283359	0.042595	0.325954	-0.119019	1.812569
11745	199509	-0.139792	0.166127	0.305919	-0.124737	1.798187
11745	199510	0.004806	0.161853	0.157047	-0.100779	1.814588
11745	199511	0.030639	0.183048	0.152409	-0.097302	1.820559
11745	199512	0.173700	0.255170	0.081470	-0.080482	1.855808
11745	199601	0.209368	0.158873	-0.050495	-0.054568	1.875863
11745	199602	0.337449	0.323028	-0.014421	-0.037856	1.870648
11745	199603	0.232264	0.274072	0.041808	-0.055186	1.879613
11745	199604	0.057850	0.001211	-0.056640	0.045901	1.896578
11745	199605	0.127569	0.100906	-0.026663	0.020848	1.906480
11745	199606	0.199796	0.084370	-0.115426	0.034562	1.928149
11745	199607	0.357197	0.110476	-0.246720	0.061142	1.989553
11745	199608	0.395172	0.087190	-0.307982	0.115007	2.101005
11745	199609	0.459337	0.105632	-0.353704	0.126638	2.117086
11745	199610	0.460763	-0.005370	-0.466134	0.135275	2.141154
11745	199611	0.735678	0.674519	-0.061159	-0.335598	2.202240
11745	199612	0.578824	0.470380	-0.108445	-0.262897	2.264136
11745	199701	0.644059	0.550690	-0.093368	-0.241765	2.308424
11745	199702	0.529511	0.279895	-0.249616	-0.186998	2.441786
11745	199703	0.592521	0.364707	-0.227814	-0.187807	2.441234
11745	199704	0.751751	0.572404	-0.179347	-0.204467	2.459610
11745	199705	0.774086	0.370645	-0.403441	-0.171055	2.471816
11745	199706	0.770030	0.370977	-0.399054	-0.179452	2.545271
11745	199707	0.742673	0.467498	-0.275175	-0.206370	2.548141
11745	199708	0.929189	0.794357	-0.134832	-0.274535	2.568860
11745	199709	0.806396	0.826185	0.019789	-0.358220	2.608006
11745	199710	0.657808	0.913522	0.255714	-0.388171	2.594338
11745	199711	0.423589	0.762266	0.338677	-0.216181	2.632732
11745	199712	0.533136	0.901192	0.368055	-0.240699	2.670709
11745	199801	0.636271	1.088882	0.452611	-0.266632	2.678756
11745	199802	0.599755	1.086960	0.487205	-0.251288	2.661208
11745	199803	0.583078	1.081349	0.498271	-0.254964	2.704225
11745	199804	0.593960	1.052693	0.458733	-0.222279	2.725468
11745	199805	0.448051	1.039889	0.591839	-0.242322	2.672773
11745	199806	0.473935	0.954266	0.480331	-0.215054	2.678794
11745	199807	0.529484	0.837945	0.308461	-0.160897	2.684738
11745	199808	0.439538	0.587144	0.147606	-0.103046	2.695125
11745	199809	0.309921	0.358103	0.048182	-0.049308	2.686119
11745	199810	0.412814	0.326917	-0.085897	-0.030233	2.676505
11745	199811	0.596651	0.244022	-0.352629	0.004196	2.696866
11745	199812	0.532420	0.191192	-0.341228	0.003766	2.631838

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
11806	198901	-0.515385	0.021351	0.536736	-0.040487	1.696586
11806	198902	-0.538287	-0.049646	0.488641	-0.036752	1.700859
11806	198903	-0.440453	0.035317	0.475770	-0.024320	1.692519
11806	198904	-0.673603	-0.637279	0.036324	0.004266	1.657798
11806	198905	-1.424116	-1.511206	-0.087090	-0.025218	1.565835
11806	198906	-1.088444	0.420886	1.509330	-0.117226	1.539363
11806	198907	-1.314387	3.204518	4.518905	-0.281745	1.487672
11806	198908	-1.101744	3.419788	4.521532	-0.426666	1.842675
11806	198909	14.927408	13.763554	-1.163854	-0.503083	1.984305
11806	198910	NA	NA	NA	NA	NA
11806	198911	NA	NA	NA	NA	NA
11806	198912	NA	NA	NA	NA	NA
11806	199001	NA	NA	NA	NA	NA
11806	199002	NA	NA	NA	NA	NA
11806	199003	NA	NA	NA	NA	NA
11806	199004	NA	NA	NA	NA	NA
11806	199005	NA	NA	NA	NA	NA
11806	199006	NA	NA	NA	NA	NA
11806	199007	NA	NA	NA	NA	NA
11806	199008	NA	NA	NA	NA	NA
11806	199009	NA	NA	NA	NA	NA
11806	199010	NA	NA	NA	NA	NA
11806	199011	NA	NA	NA	NA	NA
11806	199012	NA	NA	NA	NA	NA
11806	199101	NA	NA	NA	NA	NA
11806	199102	NA	NA	NA	NA	NA
11806	199103	NA	NA	NA	NA	NA
11806	199104	NA	NA	NA	NA	NA
11806	199105	NA	NA	NA	NA	NA
11806	199106	NA	NA	NA	NA	NA
11806	199107	NA	NA	NA	NA	NA
11806	199108	NA	NA	NA	NA	NA
11806	199109	NA	NA	NA	NA	NA
11806	199110	NA	NA	NA	NA	NA
11806	199111	NA	NA	NA	NA	NA
11806	199112	NA	NA	NA	NA	NA
11806	199201	NA	NA	NA	NA	NA
11806	199202	NA	NA	NA	NA	NA
11806	199203	NA	NA	NA	NA	NA
11806	199204	NA	NA	NA	NA	NA
11806	199205	NA	NA	NA	NA	NA
11806	199206	NA	NA	NA	NA	NA
11806	199207	NA	NA	NA	NA	NA
11806	199208	NA	NA	NA	NA	NA
11806	199209	NA	NA	NA	NA	NA
11806	199210	NA	NA	NA	NA	NA
11806	199211	NA	NA	NA	NA	NA
11806	199212	NA	NA	NA	NA	NA
11806	199301	NA	NA	NA	NA	NA
11806	199302	NA	NA	NA	NA	NA
11806	199303	NA	NA	NA	NA	NA
11806	199304	NA	NA	NA	NA	NA
11806	199305	NA	NA	NA	NA	NA
11806	199306	NA	NA	NA	NA	NA
11806	199307	NA	NA	NA	NA	NA
11806	199308	NA	NA	NA	NA	NA
11806	199309	NA	NA	NA	NA	NA
11806	199310	NA	NA	NA	NA	NA
11806	199311	NA	NA	NA	NA	NA
11806	199312	NA	NA	NA	NA	NA
11806	199401	NA	NA	NA	NA	NA
11806	199402	NA	NA	NA	NA	NA
11806	199403	NA	NA	NA	NA	NA
11806	199404	NA	NA	NA	NA	NA
11806	199405	NA	NA	NA	NA	NA
11806	199406	NA	NA	NA	NA	NA
11806	199407	NA	NA	NA	NA	NA
11806	199408	NA	NA	NA	NA	NA
11806	199409	NA	NA	NA	NA	NA
11806	199410	NA	NA	NA	NA	NA
11806	199411	NA	NA	NA	NA	NA
11806	199412	NA	NA	NA	NA	NA
11806	199501	NA	NA	NA	NA	NA
11806	199502	NA	NA	NA	NA	NA
11806	199503	NA	NA	NA	NA	NA
11806	199504	NA	NA	NA	NA	NA
11806	199505	NA	NA	NA	NA	NA
11806	199506	NA	NA	NA	NA	NA
11806	199507	NA	NA	NA	NA	NA
11806	199508	NA	NA	NA	NA	NA
11806	199509	NA	NA	NA	NA	NA
11806	199510	NA	NA	NA	NA	NA
11806	199511	NA	NA	NA	NA	NA
11806	199512	NA	NA	NA	NA	NA
11806	199601	NA	NA	NA	NA	NA
11806	199602	NA	NA	NA	NA	NA
11806	199603	NA	NA	NA	NA	NA
11806	199604	NA	NA	NA	NA	NA
11806	199605	NA	NA	NA	NA	NA
11806	199606	NA	NA	NA	NA	NA
11806	199607	NA	NA	NA	NA	NA
11806	199608	NA	NA	NA	NA	NA
11806	199609	NA	NA	NA	NA	NA
11806	199610	NA	NA	NA	NA	NA
11806	199611	NA	NA	NA	NA	NA
11806	199612	NA	NA	NA	NA	NA
11806	199701	NA	NA	NA	NA	NA
11806	199702	NA	NA	NA	NA	NA
11806	199703	NA	NA	NA	NA	NA
11806	199704	NA	NA	NA	NA	NA
11806	199705	NA	NA	NA	NA	NA
11806	199706	NA	NA	NA	NA	NA
11806	199707	NA	NA	NA	NA	NA
11806	199708	NA	NA	NA	NA	NA
11806	199709	NA	NA	NA	NA	NA
11806	199710	NA	NA	NA	NA	NA
11806	199711	NA	NA	NA	NA	NA
11806	199712	NA	NA	NA	NA	NA
11806	199801	NA	NA	NA	NA	NA
11806	199802	NA	NA	NA	NA	NA
11806	199803	NA	NA	NA	NA	NA
11806	199804	NA	NA	NA	NA	NA
11806	199805	NA	NA	NA	NA	NA
11806	199806	NA	NA	NA	NA	NA
11806	199807	NA	NA	NA	NA	NA
11806	199808	NA	NA	NA	NA	NA
11806	199809	NA	NA	NA	NA	NA
11806	199810	NA	NA	NA	NA	NA
11806	199811	NA	NA	NA	NA	NA
11806	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
11854	198901	0.670777	1.530877	0.860100	-0.579371	2.203520
11854	198902	0.529374	1.527099	0.997724	-0.634408	2.124544
11854	198903	0.451492	1.453272	1.001780	-0.639073	2.143093
11854	198904	0.579148	1.428949	0.849802	-0.494480	2.151367
11854	198905	0.634314	1.464139	0.829825	-0.485087	2.154645
11854	198906	0.801928	1.151458	0.349530	-0.403395	2.215221
11854	198907	0.792844	1.122965	0.330121	-0.403695	2.217192
11854	198908	0.628595	0.989285	0.360691	-0.458530	2.184943
11854	198909	0.686515	0.615863	-0.070652	-0.156012	2.183509
11854	198910	0.639300	0.530022	-0.109277	-0.114278	2.200209
11854	198911	0.526422	0.206476	-0.319946	0.207297	2.200532
11854	198912	0.468714	0.173222	-0.295492	0.199308	2.207639
11854	199001	0.440312	0.163119	-0.277194	0.204143	2.209306
11854	199002	0.397800	0.061391	-0.336409	0.226782	2.223946
11854	199003	0.571461	0.076796	-0.494665	0.297369	2.246839
11854	199004	0.483520	0.130892	-0.352627	0.391948	2.246295
11854	199005	0.407879	0.067543	-0.340336	0.394207	2.273209
11854	199006	0.334466	0.038945	-0.295522	0.426498	2.240286
11854	199007	0.305837	0.016514	-0.289324	0.422815	2.233699
11854	199008	0.327080	-0.021903	-0.348983	0.441301	2.228261
11854	199009	0.193438	0.019703	-0.173736	0.253050	2.203438
11854	199010	0.203716	0.038688	-0.165028	0.220941	2.199935
11854	199011	0.158078	-0.013054	-0.171131	0.163971	2.216849
11854	199012	0.221121	0.032946	-0.188174	0.169231	2.218288
11854	199101	0.198631	-0.002233	-0.200863	0.165160	2.216729
11854	199102	0.227759	-0.027843	-0.255602	0.204953	2.232116
11854	199103	-0.024461	-0.069447	-0.044985	-0.022745	2.237056
11854	199104	-0.013340	-0.060529	-0.047189	-0.018128	2.232218
11854	199105	0.015660	-0.063691	-0.079351	0.003876	2.237222
11854	199106	0.047034	-0.017161	-0.064196	0.003120	2.236888
11854	199107	0.083056	0.063768	-0.019288	-0.003681	2.253651
11854	199108	-0.079552	0.095749	0.175301	-0.072886	2.239855
11854	199109	-0.090461	0.194229	0.284690	-0.084797	2.248558
11854	199110	0.382562	0.672315	0.289753	-0.082772	2.253701
11854	199111	0.550253	0.946402	0.396150	-0.107007	2.269739
11854	199112	0.559763	1.146170	0.586407	-0.100715	2.260584
11854	199201	0.488308	1.089309	0.601001	-0.121438	2.249005
11854	199202	0.631327	1.042850	0.411522	-0.087882	2.253756
11854	199203	0.062062	0.554253	0.492191	-0.117551	2.241752
11854	199204	0.214149	0.558139	0.343990	-0.089450	2.225310
11854	199205	0.092252	0.415790	0.323538	-0.071688	2.218195
11854	199206	-0.348853	-0.306027	0.042827	-0.023883	2.313752
11854	199207	-0.689496	-0.834948	-0.145451	-0.009872	2.307676
11854	199208	-0.552128	-0.983484	-0.431356	0.028508	2.340647
11854	199209	-0.803671	-1.142061	-0.338390	0.007611	2.371707
11854	199210	-1.585283	-1.909753	-0.324469	0.016024	2.360640
11854	199211	-1.801235	-2.470246	-0.669011	0.047530	2.351033
11854	199212	-1.617573	-1.892161	-0.274588	0.021239	2.341744
11854	199301	-1.493346	-1.714949	-0.221603	0.035660	2.336075
11854	199302	-1.548126	-1.645556	-0.097430	0.013991	2.265733
11854	199303	-0.861386	-1.141630	-0.280243	0.067678	2.247976
11854	199304	-1.092104	-0.982069	0.110035	0.056374	2.202854
11854	199305	-0.509101	-0.677200	-0.168099	0.071557	2.202388
11854	199306	-0.124293	0.081470	0.205764	-0.016384	2.197969
11854	199307	0.016100	0.214855	0.198755	-0.010255	2.188108
11854	199308	0.089567	0.389276	0.299709	-0.046075	2.173201
11854	199309	0.272508	0.359305	0.086797	-0.004925	2.153034
11854	199310	0.105074	-0.089246	-0.194320	0.066399	2.125901
11854	199311	0.119005	-0.139198	-0.258203	0.073826	2.103854
11854	199312	0.006184	-0.279069	-0.285253	0.064300	2.053106
11854	199401	0.265247	0.058559	-0.206688	0.025486	2.010130
11854	199402	0.344652	0.158511	-0.186141	0.025210	1.959406
11854	199403	0.300556	0.184093	-0.116463	0.008581	1.942784
11854	199404	0.463544	0.355288	-0.108256	0.007062	1.934028
11854	199405	0.125841	0.295807	0.169966	-0.053679	1.931100
11854	199406	0.346815	0.381048	0.034233	-0.041349	1.908400
11854	199407	0.535666	0.996347	0.460682	-0.102077	1.899096
11854	199408	0.673757	1.181689	0.507932	-0.136339	1.871359
11854	199409	0.726168	1.188654	0.462487	-0.134447	1.869921
11854	199410	1.026731	1.968727	0.941996	-0.211568	1.879971
11854	199411	1.186805	2.297802	1.110996	-0.272614	1.877833
11854	199412	1.363014	2.710633	1.347620	-0.254364	1.877670
11854	199501	1.381475	2.560806	1.179331	-0.271640	1.878225
11854	199502	0.608751	2.115030	1.506279	-0.273443	1.873188
11854	199503	0.791414	2.065018	1.273605	-0.234643	1.874087
11854	199504	0.743778	1.623263	0.879485	-0.188678	1.881412
11854	199505	1.028765	1.771255	0.742489	-0.202535	1.886607
11854	199506	1.006985	1.578515	0.571530	-0.196116	1.815427
11854	199507	1.161230	1.516742	0.355512	-0.175003	1.826238
11854	199508	1.107684	1.307663	0.199979	-0.169443	1.815271
11854	199509	1.302101	1.448365	0.146264	-0.135052	1.808241
11854	199510	1.167678	1.198360	0.030682	-0.090851	1.820539
11854	199511	1.054368	1.041903	-0.012465	-0.074451	1.827279
11854	199512	0.986397	1.033114	0.046717	-0.073112	1.824076
11854	199601	1.002866	0.988598	-0.014268	-0.034689	1.814304
11854	199602	1.473915	1.146048	-0.327867	-0.004806	1.817270
11854	199603	1.498597	1.260394	-0.238203	-0.030628	1.821310
11854	199604	1.479721	1.255608	-0.224113	-0.059300	1.848036
11854	199605	1.123121	0.963001	-0.160120	-0.086443	1.832729
11854	199606	0.966992	0.984569	0.017577	-0.131893	1.869128
11854	199607	0.951622	1.078098	0.126476	-0.161831	1.862402
11854	199608	0.690850	1.043889	0.353039	-0.160050	1.847665
11854	199609	0.474410	0.739590	0.265179	-0.178087	1.878580
11854	199610	0.831681	0.896791	0.065110	-0.056219	1.897466
11854	199611	0.911465	0.887101	-0.024364	-0.211902	1.894565
11854	199612	0.983504	0.979789	-0.003715	-0.209040	1.935671
11854	199701	0.927450	0.921314	-0.006135	-0.205783	1.980406
11854	199702	0.783419	0.829517	0.046098	-0.210645	2.035427
11854	199703	0.730175	0.757546	0.027371	-0.196413	2.043753
11854	199704	0.697623	0.765008	0.067385	-0.176651	2.052796
11854	199705	0.777665	0.910755	0.133090	-0.192048	2.056364
11854	199706	0.760902	0.850849	0.089948	-0.183363	2.102368
11854	199707	0.802516	0.924880	0.122365	-0.195487	2.093311
11854	199708	0.871600	0.943084	0.071484	-0.186901	2.142585
11854	199709	0.956866	0.966852	0.009987	-0.176536	2.148094
11854	199710	0.273358	0.346844	0.073487	-0.073640	2.106218
11854	199711	0.232908	0.284459	0.051550	0.011527	2.078179
11854	199712	0.213483	0.228725	0.015242	0.032184	2.090183
11854	199801	-0.049335	0.114086	0.163421	0.013009	2.103170
11854	199802	0.096762	0.154154	0.057392	0.042774	2.098632
11854	199803	-0.314768	-0.347042	-0.032274	0.057273	2.094202
11854	199804	0.023586	-0.205365	-0.228952	0.080998	2.078614
11854	199805	-0.041240	-0.305088	-0.263848	0.084561	2.082770
11854	199806	0.035047	-0.369202	-0.404249	0.097862	2.084849
11854	199807	0.039285	-0.297135	-0.336419	0.077237	2.062355
11854	199808	0.144579	-0.110545	-0.255124	0.058323	2.067413
11854	199809	0.140953	-0.274151	-0.415104	0.079081	2.037614
11854	199810	0.723555	0.569097	-0.154458	0.047084	1.954727
11854	199811	0.660252	0.542173	-0.118079	0.045774	1.910171
11854	199812	0.602067	0.504435	-0.097632	0.032071	1.926133

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
12041	198901	0.340009	0.292494	-0.047515	-0.185441	1.998709
12041	198902	0.628006	0.682464	0.054459	-0.234010	2.099748
12041	198903	0.730055	0.710849	-0.019205	-0.201456	2.080270
12041	198904	0.891647	0.912057	0.020409	-0.190433	2.088515
12041	198905	0.935676	0.872481	-0.063194	-0.157389	2.094113
12041	198906	1.115263	1.120373	0.005110	-0.159122	2.069733
12041	198907	0.885596	0.787935	-0.097661	-0.096616	2.080122
12041	198908	0.938728	0.831199	-0.107530	-0.112546	2.114492
12041	198909	1.171157	1.070359	-0.100798	-0.196598	2.104519
12041	198910	1.080842	1.059700	-0.021142	-0.234467	2.154176
12041	198911	0.886882	1.064402	0.177520	-0.182155	2.142112
12041	198912	1.167155	1.168948	0.001793	-0.070565	2.175698
12041	199001	1.476977	1.445592	-0.031384	-0.064011	2.190267
12041	199002	0.987819	1.222374	0.234555	-0.106258	2.235706
12041	199003	1.294249	1.231586	-0.062663	-0.032545	2.231633
12041	199004	1.026931	1.056488	0.029557	-0.044008	2.288410
12041	199005	0.803489	0.749840	-0.053648	-0.022688	2.279977
12041	199006	0.698883	0.733385	0.034502	-0.032152	2.271066
12041	199007	0.859788	0.926062	0.066274	-0.043316	2.252023
12041	199008	0.753754	0.979630	0.225875	-0.053880	2.260564
12041	199009	0.486519	0.918987	0.432468	-0.039823	2.270802
12041	199010	0.489669	0.902118	0.412448	-0.019101	2.279916
12041	199011	0.976568	1.437939	0.461371	-0.006104	2.313651
12041	199012	0.577864	1.175751	0.597887	-0.075812	2.352390
12041	199101	0.453808	0.946746	0.492938	-0.034844	2.382892
12041	199102	0.869979	0.678593	-0.191386	0.069333	2.422376
12041	199103	-0.132158	0.464683	0.596841	-0.035370	2.365656
12041	199104	0.233649	0.660009	0.426359	-0.017028	2.378236
12041	199105	1.527134	2.145221	0.618087	-0.070241	2.384431
12041	199106	1.752635	2.331833	0.579198	-0.065501	2.409737
12041	199107	1.909087	2.811160	0.902074	-0.103925	2.430086
12041	199108	2.686871	2.958950	0.272079	-0.044408	2.453658
12041	199109	2.924616	2.850253	-0.074363	-0.026546	2.495354
12041	199110	2.968177	2.713140	-0.255036	-0.017291	2.481576
12041	199111	2.564975	2.311427	-0.253548	-0.018068	2.477705
12041	199112	3.245113	2.968234	-0.276879	0.023736	2.478811
12041	199201	3.202025	2.601483	-0.600542	-0.039804	2.491471
12041	199202	3.119022	2.802509	-0.316513	-0.070982	2.392458
12041	199203	3.607149	3.020236	-0.586913	-0.134667	2.396274
12041	199204	3.602930	2.940309	-0.662621	-0.100400	2.394179
12041	199205	2.326867	1.899029	-0.427838	-0.126073	2.405213
12041	199206	2.290598	1.768455	-0.522142	-0.115431	2.394535
12041	199207	1.875002	0.939588	-0.935414	-0.007932	2.399732
12041	199208	0.822380	0.372590	-0.449790	-0.082633	2.374097
12041	199209	0.742875	0.144015	-0.598860	-0.056727	2.396700
12041	199210	0.851355	0.583911	-0.267444	-0.082978	2.360283
12041	199211	1.103472	0.790725	-0.312747	-0.106086	2.345666
12041	199212	0.557170	0.608046	0.050876	-0.213006	2.282289
12041	199301	0.486728	0.619832	0.133104	-0.243643	2.274718
12041	199302	0.801889	1.251848	0.449959	-0.403725	2.223910
12041	199303	0.604701	0.558187	-0.046515	-0.024624	2.192763
12041	199304	0.394658	0.853032	0.458374	-0.314832	2.115257
12041	199305	0.705586	0.763017	0.057431	0.103848	2.116258
12041	199306	0.722694	0.763290	0.040596	0.103320	2.109811
12041	199307	0.933958	1.032298	0.098340	0.009677	2.112699
12041	199308	0.997220	1.026635	0.029415	0.033785	2.103084
12041	199309	1.085412	1.058688	-0.026724	0.065912	2.076698
12041	199310	0.938723	0.824188	-0.114535	0.067878	2.067374
12041	199311	1.072058	1.002116	-0.069942	0.028156	2.036744
12041	199312	1.090328	0.981368	-0.108960	0.027026	1.983315
12041	199401	1.203344	1.158448	-0.044896	-0.047424	1.937763
12041	199402	1.253604	1.204619	-0.048985	-0.055524	1.876849
12041	199403	1.469514	1.512959	0.043445	-0.111551	1.870656
12041	199404	1.443404	1.429633	-0.013770	-0.000255	1.862928
12041	199405	1.241574	1.371510	0.129936	-0.299730	1.853120
12041	199406	1.346380	1.467157	0.120777	-0.292699	1.845320
12041	199407	1.103405	1.202543	0.099138	-0.190155	1.831006
12041	199408	1.053997	1.196115	0.142118	-0.205026	1.820701
12041	199409	0.882390	1.118617	0.236226	-0.285818	1.805260
12041	199410	0.749555	0.981669	0.232114	-0.247067	1.806040
12041	199411	0.470147	0.648721	0.178575	-0.243593	1.796595
12041	199412	0.516821	0.773582	0.256761	-0.176458	1.784791
12041	199501	0.380482	0.430478	0.049997	0.006740	1.772735
12041	199502	0.380938	0.470570	0.089632	-0.078832	1.757766
12041	199503	0.287342	0.442646	0.155304	-0.116509	1.755860
12041	199504	0.352118	0.501129	0.149011	-0.190224	1.738271
12041	199505	0.362411	0.451735	0.089324	-0.156535	1.723725
12041	199506	0.448574	0.510961	0.062388	-0.170882	1.716865
12041	199507	0.499595	0.571659	0.072064	-0.202285	1.698587
12041	199508	0.479609	0.509126	0.029517	-0.229578	1.690926
12041	199509	0.453968	0.515018	0.061050	-0.184867	1.671866
12041	199510	0.455583	0.515229	0.059646	-0.176495	1.655331
12041	199511	0.645846	0.527385	-0.118461	-0.054461	1.650255
12041	199512	0.605290	0.493967	-0.111323	-0.067184	1.666262
12041	199601	0.519864	0.425724	-0.094140	-0.071616	1.662243
12041	199602	0.467242	0.349812	-0.117430	-0.025338	1.659158
12041	199603	0.466010	0.303424	-0.162586	0.000066	1.658895
12041	199604	0.432961	0.249911	-0.183050	0.049581	1.670311
12041	199605	0.442558	0.286515	-0.156042	0.042405	1.638694
12041	199606	0.352349	0.162839	-0.189510	0.087207	1.616384
12041	199607	0.362429	0.162873	-0.199556	0.091259	1.577442
12041	199608	0.394467	0.019190	-0.375277	0.225090	1.544220
12041	199609	0.491681	-0.022070	-0.513751	0.265738	1.525866
12041	199610	0.534712	-0.067419	-0.602132	0.288063	1.490838
12041	199611	-0.061822	-0.148396	-0.086574	0.163825	1.423309
12041	199612	-0.089324	-0.134137	-0.044813	0.123799	1.437579
12041	199701	-0.163498	-0.312461	-0.148963	0.244129	1.469098
12041	199702	-0.506414	-0.835380	-0.328966	0.397112	2.148191
12041	199703	NA	NA	NA	NA	NA
12041	199704	NA	NA	NA	NA	NA
12041	199705	NA	NA	NA	NA	NA
12041	199706	NA	NA	NA	NA	NA
12041	199707	NA	NA	NA	NA	NA
12041	199708	NA	NA	NA	NA	NA
12041	199709	NA	NA	NA	NA	NA
12041	199710	NA	NA	NA	NA	NA
12041	199711	NA	NA	NA	NA	NA
12041	199712	NA	NA	NA	NA	NA
12041	199801	NA	NA	NA	NA	NA
12041	199802	NA	NA	NA	NA	NA
12041	199803	NA	NA	NA	NA	NA
12041	199804	NA	NA	NA	NA	NA
12041	199805	NA	NA	NA	NA	NA
12041	199806	NA	NA	NA	NA	NA
12041	199807	NA	NA	NA	NA	NA
12041	199808	NA	NA	NA	NA	NA
12041	199809	NA	NA	NA	NA	NA
12041	199810	NA	NA	NA	NA	NA
12041	199811	NA	NA	NA	NA	NA
12041	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
12123	198901	0.525225	0.234641	-0.290584	-0.027835	2.142398
12123	198902	0.047425	0.200463	0.153037	-0.139958	2.074609
12123	198903	-0.076520	0.104362	0.180882	-0.158688	2.078342
12123	198904	-0.176336	0.009482	0.185818	-0.136854	2.086672
12123	198905	-0.323163	-0.271494	0.051669	-0.082707	2.091631
12123	198906	-0.381432	-0.281321	0.100111	-0.121355	2.122147
12123	198907	-0.368753	-0.364436	0.004317	-0.077398	2.130466
12123	198908	-0.353459	-0.323734	0.029725	-0.077211	2.142818
12123	198909	-0.133806	0.037347	0.171152	-0.192831	2.156193
12123	198910	-0.143207	0.056896	0.200103	-0.189990	2.129167
12123	198911	-0.316269	-0.122049	0.194219	-0.152353	2.153597
12123	198912	-0.127514	-0.092051	0.035464	-0.087276	2.271346
12123	199001	-0.095852	-0.093015	0.002837	-0.081653	2.274880
12123	199002	0.016718	0.039176	0.022458	-0.078449	2.265177
12123	199003	0.062786	0.004317	-0.058470	-0.046709	2.259574
12123	199004	0.088569	-0.036423	-0.124992	-0.034619	2.294753
12123	199005	0.132455	0.130768	-0.001687	-0.064981	2.264700
12123	199006	0.129126	0.117494	-0.011632	-0.057906	2.278155
12123	199007	0.221766	0.185616	-0.036150	-0.051609	2.271878
12123	199008	0.123872	0.161913	0.038041	-0.068695	2.288894
12123	199009	0.108921	0.020026	-0.088895	-0.026660	2.307104
12123	199010	0.070446	0.026694	-0.043753	-0.040860	2.316799
12123	199011	0.347450	0.504781	0.157332	-0.024167	2.325808
12123	199012	0.551684	0.990828	0.439144	-0.109616	2.320385
12123	199101	0.700981	1.051620	0.350639	-0.033904	2.334765
12123	199102	0.455746	1.020321	0.564574	-0.101037	2.344965
12123	199103	0.386929	1.038453	0.651524	-0.126957	2.364252
12123	199104	0.657781	1.308424	0.650643	-0.130133	2.366684
12123	199105	0.733520	1.345939	0.612419	-0.102232	2.386013
12123	199106	0.882151	1.471792	0.589641	-0.099054	2.419088
12123	199107	0.580694	1.288261	0.707567	-0.103139	2.439264
12123	199108	0.694971	1.390404	0.695433	-0.087720	2.457000
12123	199109	0.493832	1.019501	0.525670	-0.056755	2.458819
12123	199110	1.133009	1.455300	0.322291	-0.033887	2.464688
12123	199111	1.325451	1.318213	-0.007239	-0.003275	2.507333
12123	199112	1.039908	0.842965	-0.196943	0.049115	2.526751
12123	199201	0.851495	0.803951	-0.047544	-0.006700	2.528044
12123	199202	1.285028	0.749203	-0.535825	0.042351	2.564335
12123	199203	1.577534	1.143038	-0.434496	0.015969	2.548937
12123	199204	1.459537	0.876320	-0.583217	0.045485	2.535620
12123	199205	1.225720	0.511747	-0.713973	0.064770	2.570083
12123	199206	1.429759	0.639893	-0.789866	0.073894	2.521993
12123	199207	1.750942	0.882604	-0.868338	0.082476	2.540491
12123	199208	2.130991	0.728923	-1.402068	0.127390	2.557883
12123	199209	2.555824	1.212219	-1.343605	0.131329	2.572022
12123	199210	1.709301	0.483982	-1.225319	0.126317	2.590219
12123	199211	1.548088	0.173487	-1.374601	0.139347	2.578240
12123	199212	1.002662	-0.103342	-1.106004	0.175922	2.454283
12123	199301	1.004118	-0.050387	-1.054505	0.169666	2.509823
12123	199302	0.908627	-0.152542	-1.061170	0.169601	2.528119
12123	199303	0.871934	-0.290356	-1.162290	0.178352	2.542786
12123	199304	0.375524	-0.278326	-0.653849	0.104435	2.517115
12123	199305	1.698321	0.663556	-1.034765	0.264186	2.536745
12123	199306	1.109880	0.216057	-0.893823	0.265368	2.515645
12123	199307	1.120783	0.402021	-0.718762	0.231900	2.546214
12123	199308	1.094699	0.587314	-0.507385	0.224957	2.529187
12123	199309	0.802626	0.534301	-0.268325	0.200833	2.542403
12123	199310	0.816775	0.620611	-0.196163	0.189078	2.547214
12123	199311	0.632072	0.360044	-0.272028	0.216087	2.502285
12123	199312	0.721514	0.365225	-0.356289	0.201038	2.484602
12123	199401	0.663109	0.259435	-0.403674	0.199755	2.466309
12123	199402	0.612332	0.273883	-0.338449	0.181779	2.460678
12123	199403	0.542483	0.107347	-0.435137	0.252907	2.440541
12123	199404	0.501157	-0.011035	-0.512192	0.266731	2.415245
12123	199405	-0.503820	-0.670996	-0.167176	0.048520	2.404888
12123	199406	-0.312092	-0.395126	-0.083034	0.024019	2.366169
12123	199407	-0.190741	-0.558204	-0.367463	0.076734	2.385722
12123	199408	-0.274314	-0.688197	-0.413883	0.077194	2.409324
12123	199409	-0.181612	-0.740783	-0.559171	0.103176	2.444696
12123	199410	-0.105160	-0.846769	-0.741610	0.118764	2.478269
12123	199411	0.080326	-0.344613	-0.424940	0.036439	2.368094
12123	199412	0.121615	-0.165667	-0.287283	0.032353	2.291642
12123	199501	0.036811	-0.135515	-0.172327	-0.011271	2.261985
12123	199502	0.247984	-0.022112	-0.270096	-0.010249	2.124623
12123	199503	-0.025454	-0.408372	-0.382919	-0.031530	2.249175
12123	199504	0.555150	0.312201	-0.242949	-0.040697	2.272046
12123	199505	0.543612	0.969346	0.425734	-0.184818	1.976430
12123	199506	1.024795	0.994237	-0.030558	0.062727	2.431101
12123	199507	NA	NA	NA	NA	NA
12123	199508	NA	NA	NA	NA	NA
12123	199509	NA	NA	NA	NA	NA
12123	199510	NA	NA	NA	NA	NA
12123	199511	NA	NA	NA	NA	NA
12123	199512	NA	NA	NA	NA	NA
12123	199601	NA	NA	NA	NA	NA
12123	199602	NA	NA	NA	NA	NA
12123	199603	NA	NA	NA	NA	NA
12123	199604	NA	NA	NA	NA	NA
12123	199605	NA	NA	NA	NA	NA
12123	199606	NA	NA	NA	NA	NA
12123	199607	NA	NA	NA	NA	NA
12123	199608	NA	NA	NA	NA	NA
12123	199609	NA	NA	NA	NA	NA
12123	199610	NA	NA	NA	NA	NA
12123	199611	NA	NA	NA	NA	NA
12123	199612	NA	NA	NA	NA	NA
12123	199701	NA	NA	NA	NA	NA
12123	199702	NA	NA	NA	NA	NA
12123	199703	NA	NA	NA	NA	NA
12123	199704	NA	NA	NA	NA	NA
12123	199705	NA	NA	NA	NA	NA
12123	199706	NA	NA	NA	NA	NA
12123	199707	NA	NA	NA	NA	NA
12123	199708	NA	NA	NA	NA	NA
12123	199709	NA	NA	NA	NA	NA
12123	199710	NA	NA	NA	NA	NA
12123	199711	NA	NA	NA	NA	NA
12123	199712	NA	NA	NA	NA	NA
12123	199801	NA	NA	NA	NA	NA
12123	199802	NA	NA	NA	NA	NA
12123	199803	NA	NA	NA	NA	NA
12123	199804	NA	NA	NA	NA	NA
12123	199805	NA	NA	NA	NA	NA
12123	199806	NA	NA	NA	NA	NA
12123	199807	NA	NA	NA	NA	NA
12123	199808	NA	NA	NA	NA	NA
12123	199809	NA	NA	NA	NA	NA
12123	199810	NA	NA	NA	NA	NA
12123	199811	NA	NA	NA	NA	NA
12123	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
12154	198901	0.090892	-0.019241	-0.110133	0.079123	2.058212
12154	198902	0.351988	0.298254	-0.053733	0.014885	2.054034
12154	198903	0.363046	0.306668	-0.056378	0.015669	2.044374
12154	198904	0.442402	0.333692	-0.108710	0.037394	2.050427
12154	198905	0.425902	0.296268	-0.129634	0.041599	2.055299
12154	198906	0.419367	0.296102	-0.123266	0.045259	2.070066
12154	198907	0.351140	0.262220	-0.088920	0.040827	2.066057
12154	198908	0.236559	0.168119	-0.068440	0.027797	2.024840
12154	198909	0.207190	0.161937	-0.045253	-0.045625	2.024636
12154	198910	0.191542	0.140404	-0.051138	-0.037670	2.033095
12154	198911	0.241270	0.191522	-0.049748	-0.031687	2.032161
12154	198912	0.275263	0.259283	-0.015980	-0.048700	2.057511
12154	199001	0.224187	0.181156	-0.043031	-0.038373	2.047618
12154	199002	-0.002723	0.033357	0.036080	-0.063432	2.188594
12154	199003	-0.004697	0.034705	0.039402	-0.060414	2.191378
12154	199004	-0.042937	0.020842	0.063779	-0.066888	2.207863
12154	199005	-0.039011	0.021061	0.060072	-0.063857	2.221656
12154	199006	-0.032857	0.016082	0.048939	-0.059099	2.214419
12154	199007	-0.036889	0.040386	0.077275	-0.058783	2.208074
12154	199008	0.016640	0.090773	0.074132	-0.068852	2.217903
12154	199009	-0.012943	0.049987	0.062930	-0.024352	2.216978
12154	199010	-0.008830	0.065793	0.074622	-0.030056	2.218863
12154	199011	-0.084958	-0.105196	-0.020238	-0.028644	2.248992
12154	199012	-0.162501	-0.252198	-0.089697	0.023579	2.257241
12154	199101	-0.110153	-0.132073	-0.021920	0.005443	2.264728
12154	199102	0.023225	-0.080371	-0.103596	0.064385	2.288337
12154	199103	0.122604	0.186137	0.063533	-0.001133	2.295641
12154	199104	0.143421	0.251150	0.107729	-0.017919	2.290421
12154	199105	0.143624	0.342257	0.198633	-0.063792	2.297099
12154	199106	0.131769	0.421118	0.289349	-0.100057	2.293033
12154	199107	-0.150850	0.474724	0.625574	-0.164794	2.326012
12154	199108	-0.059760	0.606498	0.666258	-0.098160	2.334754
12154	199109	-0.045136	0.757621	0.802757	-0.124235	2.344284
12154	199110	-0.036637	0.849487	0.886124	-0.133859	2.351219
12154	199111	0.012996	1.052528	1.039532	-0.157316	2.348242
12154	199112	0.205271	1.539997	1.334726	-0.162636	2.345968
12154	199201	0.379520	1.195833	0.816313	-0.077347	2.347099
12154	199202	0.255327	0.948917	0.693590	-0.065986	2.366868
12154	199203	0.030948	0.426841	0.395893	-0.043408	2.387396
12154	199204	0.134764	0.472559	0.337795	-0.037001	2.384108
12154	199205	0.228086	0.384601	0.156515	-0.020053	2.407019
12154	199206	0.250432	0.315300	0.064868	-0.014280	2.400474
12154	199207	0.725528	0.216419	-0.509109	0.053052	2.413763
12154	199208	0.600566	0.013206	-0.587360	0.042472	2.568066
12154	199209	0.570440	-0.112320	-0.682760	0.047852	2.615369
12154	199210	0.591224	-0.254607	-0.845831	0.059473	2.643494
12154	199211	0.634869	-0.448692	-1.083561	0.074610	2.683869
12154	199212	0.357465	-0.463224	-0.820689	0.066490	2.706270
12154	199301	0.213945	0.012507	-0.201438	0.006572	2.959369
12154	199302	0.262507	0.111137	-0.151370	0.059020	2.491057
12154	199303	0.389954	0.220564	-0.169391	0.066843	2.495667
12154	199304	0.196538	0.016423	-0.180115	0.110263	2.462353
12154	199305	0.064824	0.004025	-0.060799	0.021567	2.441776
12154	199306	0.000101	0.000845	0.000745	-0.856738	2.490957
12154	199307	0.000127	0.000763	0.000635	-0.812127	2.575995
12154	199308	0.000155	0.000976	0.000821	-0.955848	2.590127
12154	199309	0.000135	0.001009	0.000874	-1.025164	2.706833
12154	199310	0.000170	0.000882	0.000712	-1.032837	3.043095
12154	199311	0.000220	0.001007	0.000787	-1.077937	3.001274
12154	199312	0.000000	0.000000	0.000000	NaN	3.037912
12154	199401	NA	NA	NA	NA	NA
12154	199402	NA	NA	NA	NA	NA
12154	199403	NA	NA	NA	NA	NA
12154	199404	NA	NA	NA	NA	NA
12154	199405	NA	NA	NA	NA	NA
12154	199406	NA	NA	NA	NA	NA
12154	199407	NA	NA	NA	NA	NA
12154	199408	NA	NA	NA	NA	NA
12154	199409	NA	NA	NA	NA	NA
12154	199410	NA	NA	NA	NA	NA
12154	199411	NA	NA	NA	NA	NA
12154	199412	NA	NA	NA	NA	NA
12154	199501	NA	NA	NA	NA	NA
12154	199502	NA	NA	NA	NA	NA
12154	199503	NA	NA	NA	NA	NA
12154	199504	NA	NA	NA	NA	NA
12154	199505	NA	NA	NA	NA	NA
12154	199506	NA	NA	NA	NA	NA
12154	199507	NA	NA	NA	NA	NA
12154	199508	NA	NA	NA	NA	NA
12154	199509	NA	NA	NA	NA	NA
12154	199510	NA	NA	NA	NA	NA
12154	199511	NA	NA	NA	NA	NA
12154	199512	NA	NA	NA	NA	NA
12154	199601	NA	NA	NA	NA	NA
12154	199602	NA	NA	NA	NA	NA
12154	199603	NA	NA	NA	NA	NA
12154	199604	NA	NA	NA	NA	NA
12154	199605	NA	NA	NA	NA	NA
12154	199606	NA	NA	NA	NA	NA
12154	199607	NA	NA	NA	NA	NA
12154	199608	NA	NA	NA	NA	NA
12154	199609	NA	NA	NA	NA	NA
12154	199610	NA	NA	NA	NA	NA
12154	199611	NA	NA	NA	NA	NA
12154	199612	NA	NA	NA	NA	NA
12154	199701	NA	NA	NA	NA	NA
12154	199702	NA	NA	NA	NA	NA
12154	199703	NA	NA	NA	NA	NA
12154	199704	NA	NA	NA	NA	NA
12154	199705	NA	NA	NA	NA	NA
12154	199706	NA	NA	NA	NA	NA
12154	199707	NA	NA	NA	NA	NA
12154	199708	NA	NA	NA	NA	NA
12154	199709	NA	NA	NA	NA	NA
12154	199710	NA	NA	NA	NA	NA
12154	199711	NA	NA	NA	NA	NA
12154	199712	NA	NA	NA	NA	NA
12154	199801	NA	NA	NA	NA	NA
12154	199802	NA	NA	NA	NA	NA
12154	199803	NA	NA	NA	NA	NA
12154	199804	NA	NA	NA	NA	NA
12154	199805	NA	NA	NA	NA	NA
12154	199806	NA	NA	NA	NA	NA
12154	199807	NA	NA	NA	NA	NA
12154	199808	NA	NA	NA	NA	NA
12154	199809	NA	NA	NA	NA	NA
12154	199810	NA	NA	NA	NA	NA
12154	199811	NA	NA	NA	NA	NA
12154	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
15625	198901	0.289848	0.071088	-0.218760	0.221176	1.762294
15625	198902	0.539530	0.133040	-0.406491	0.245483	1.754544
15625	198903	0.499659	0.116791	-0.382868	0.247610	1.744824
15625	198904	0.270136	-0.340333	-0.610469	0.289518	1.747717
15625	198905	0.421001	-0.162155	-0.583157	0.288643	1.723496
15625	198906	-0.023344	-0.484734	-0.461390	0.273049	1.818721
15625	198907	-0.378185	-0.773629	-0.395444	0.313958	1.780425
15625	198908	-0.726295	-0.942644	-0.216350	0.320357	1.778087
15625	198909	-0.708608	-1.444006	-0.735398	0.416543	1.907203
15625	198910	-0.739563	-1.216995	-0.477433	0.388876	1.683721
15625	198911	3.548513	1.593885	-1.954628	0.178927	1.744147
15625	198912	2.903724	3.623060	0.719336	0.105241	1.379239
15625	199001	8.302846	2.997879	-5.304967	0.951424	2.849097
15625	199002	NA	NA	NA	NA	NA
15625	199003	NA	NA	NA	NA	NA
15625	199004	NA	NA	NA	NA	NA
15625	199005	NA	NA	NA	NA	NA
15625	199006	NA	NA	NA	NA	NA
15625	199007	NA	NA	NA	NA	NA
15625	199008	NA	NA	NA	NA	NA
15625	199009	NA	NA	NA	NA	NA
15625	199010	NA	NA	NA	NA	NA
15625	199011	NA	NA	NA	NA	NA
15625	199012	NA	NA	NA	NA	NA
15625	199101	NA	NA	NA	NA	NA
15625	199102	NA	NA	NA	NA	NA
15625	199103	NA	NA	NA	NA	NA
15625	199104	NA	NA	NA	NA	NA
15625	199105	NA	NA	NA	NA	NA
15625	199106	NA	NA	NA	NA	NA
15625	199107	NA	NA	NA	NA	NA
15625	199108	NA	NA	NA	NA	NA
15625	199109	NA	NA	NA	NA	NA
15625	199110	NA	NA	NA	NA	NA
15625	199111	NA	NA	NA	NA	NA
15625	199112	NA	NA	NA	NA	NA
15625	199201	NA	NA	NA	NA	NA
15625	199202	NA	NA	NA	NA	NA
15625	199203	NA	NA	NA	NA	NA
15625	199204	NA	NA	NA	NA	NA
15625	199205	NA	NA	NA	NA	NA
15625	199206	NA	NA	NA	NA	NA
15625	199207	NA	NA	NA	NA	NA
15625	199208	NA	NA	NA	NA	NA
15625	199209	NA	NA	NA	NA	NA
15625	199210	NA	NA	NA	NA	NA
15625	199211	NA	NA	NA	NA	NA
15625	199212	NA	NA	NA	NA	NA
15625	199301	NA	NA	NA	NA	NA
15625	199302	NA	NA	NA	NA	NA
15625	199303	NA	NA	NA	NA	NA
15625	199304	NA	NA	NA	NA	NA
15625	199305	NA	NA	NA	NA	NA
15625	199306	NA	NA	NA	NA	NA
15625	199307	NA	NA	NA	NA	NA
15625	199308	NA	NA	NA	NA	NA
15625	199309	NA	NA	NA	NA	NA
15625	199310	NA	NA	NA	NA	NA
15625	199311	NA	NA	NA	NA	NA
15625	199312	NA	NA	NA	NA	NA
15625	199401	NA	NA	NA	NA	NA
15625	199402	NA	NA	NA	NA	NA
15625	199403	NA	NA	NA	NA	NA
15625	199404	NA	NA	NA	NA	NA
15625	199405	NA	NA	NA	NA	NA
15625	199406	NA	NA	NA	NA	NA
15625	199407	NA	NA	NA	NA	NA
15625	199408	NA	NA	NA	NA	NA
15625	199409	NA	NA	NA	NA	NA
15625	199410	NA	NA	NA	NA	NA
15625	199411	NA	NA	NA	NA	NA
15625	199412	NA	NA	NA	NA	NA
15625	199501	NA	NA	NA	NA	NA
15625	199502	NA	NA	NA	NA	NA
15625	199503	NA	NA	NA	NA	NA
15625	199504	NA	NA	NA	NA	NA
15625	199505	NA	NA	NA	NA	NA
15625	199506	NA	NA	NA	NA	NA
15625	199507	NA	NA	NA	NA	NA
15625	199508	NA	NA	NA	NA	NA
15625	199509	NA	NA	NA	NA	NA
15625	199510	NA	NA	NA	NA	NA
15625	199511	NA	NA	NA	NA	NA
15625	199512	NA	NA	NA	NA	NA
15625	199601	NA	NA	NA	NA	NA
15625	199602	NA	NA	NA	NA	NA
15625	199603	NA	NA	NA	NA	NA
15625	199604	NA	NA	NA	NA	NA
15625	199605	NA	NA	NA	NA	NA
15625	199606	NA	NA	NA	NA	NA
15625	199607	NA	NA	NA	NA	NA
15625	199608	NA	NA	NA	NA	NA
15625	199609	NA	NA	NA	NA	NA
15625	199610	NA	NA	NA	NA	NA
15625	199611	NA	NA	NA	NA	NA
15625	199612	NA	NA	NA	NA	NA
15625	199701	NA	NA	NA	NA	NA
15625	199702	NA	NA	NA	NA	NA
15625	199703	NA	NA	NA	NA	NA
15625	199704	NA	NA	NA	NA	NA
15625	199705	NA	NA	NA	NA	NA
15625	199706	NA	NA	NA	NA	NA
15625	199707	NA	NA	NA	NA	NA
15625	199708	NA	NA	NA	NA	NA
15625	199709	NA	NA	NA	NA	NA
15625	199710	NA	NA	NA	NA	NA
15625	199711	NA	NA	NA	NA	NA
15625	199712	NA	NA	NA	NA	NA
15625	199801	NA	NA	NA	NA	NA
15625	199802	NA	NA	NA	NA	NA
15625	199803	NA	NA	NA	NA	NA
15625	199804	NA	NA	NA	NA	NA
15625	199805	NA	NA	NA	NA	NA
15625	199806	NA	NA	NA	NA	NA
15625	199807	NA	NA	NA	NA	NA
15625	199808	NA	NA	NA	NA	NA
15625	199809	NA	NA	NA	NA	NA
15625	199810	NA	NA	NA	NA	NA
15625	199811	NA	NA	NA	NA	NA
15625	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
16715	198901	0.221541	0.091166	-0.130375	0.067488	2.147523
16715	198902	0.242070	0.183253	-0.058817	-0.024883	2.158095
16715	198903	0.256927	0.284337	0.027410	-0.070756	2.156266
16715	198904	0.203998	0.230892	0.026894	-0.056705	2.162281
16715	198905	0.140920	0.207029	0.066109	-0.068517	2.162194
16715	198906	0.176061	0.262623	0.086563	-0.068958	2.181554
16715	198907	0.213535	0.227512	0.013978	-0.027855	2.199504
16715	198908	0.139198	0.257726	0.118527	-0.077911	2.197907
16715	198909	0.281783	0.441664	0.159880	-0.287415	2.201166
16715	198910	0.274044	0.454612	0.180568	-0.313810	2.213126
16715	198911	0.342683	0.806871	0.464188	-0.564941	2.207701
16715	198912	0.447835	0.785274	0.337439	-0.413807	2.217203
16715	199001	0.460937	0.785674	0.324737	-0.400095	2.228012
16715	199002	0.460856	0.864813	0.403957	-0.416529	2.230098
16715	199003	0.530187	0.825760	0.295574	-0.329606	2.243857
16715	199004	0.578739	0.907881	0.329142	-0.325552	2.258489
16715	199005	0.567310	0.893633	0.326323	-0.320898	2.264895
16715	199006	0.564662	0.840515	0.275854	-0.335051	2.249210
16715	199007	0.539600	0.834636	0.295036	-0.346486	2.235202
16715	199008	0.547675	0.812991	0.265316	-0.305787	2.240864
16715	199009	0.467665	0.766135	0.298470	-0.230763	2.237312
16715	199010	0.499132	0.776437	0.277305	-0.202071	2.239521
16715	199011	0.495194	0.389258	-0.105936	0.039958	2.281161
16715	199012	0.326826	0.366228	0.039402	-0.055828	2.266136
16715	199101	0.340701	0.304746	-0.035955	0.009160	2.265325
16715	199102	0.361396	0.201795	-0.159601	0.073650	2.283660
16715	199103	0.304440	0.268967	-0.035473	-0.007361	2.280801
16715	199104	0.293953	0.186847	-0.107106	0.006862	2.283851
16715	199105	0.391965	0.302382	-0.089583	-0.009042	2.300822
16715	199106	0.361546	0.338630	-0.022915	-0.028462	2.288675
16715	199107	0.375108	0.334075	-0.041032	-0.010744	2.303311
16715	199108	0.402562	0.325801	-0.076761	0.000668	2.288324
16715	199109	0.492542	0.365145	-0.127397	0.080034	2.284890
16715	199110	0.559922	0.439508	-0.120414	0.072724	2.271330
16715	199111	0.613449	0.456347	-0.157103	0.078570	2.269675
16715	199112	0.774678	0.681718	-0.092960	0.066982	2.281538
16715	199201	0.775003	0.755256	-0.019747	-0.096689	2.265259
16715	199202	0.785016	0.729145	-0.055871	-0.075136	2.282867
16715	199203	0.779071	0.790083	0.011012	-0.198000	2.266586
16715	199204	0.912301	0.861544	-0.050757	-0.100974	2.251064
16715	199205	1.369121	1.648714	0.279593	-0.308948	2.265198
16715	199206	1.338880	1.651025	0.312146	-0.306352	2.248763
16715	199207	1.381198	1.811356	0.430158	-0.320983	2.254354
16715	199208	1.474740	1.975184	0.500444	-0.358038	2.240256
16715	199209	1.437000	2.101997	0.664997	-0.353944	2.253398
16715	199210	1.400938	2.148013	0.747075	-0.364252	2.246804
16715	199211	1.506147	2.237042	0.730896	-0.353381	2.225503
16715	199212	1.571441	2.099221	0.527780	-0.348215	2.206383
16715	199301	1.679697	2.189907	0.510210	-0.347852	2.184818
16715	199302	1.685112	2.161519	0.476406	-0.328836	2.150692
16715	199303	1.495880	1.797071	0.301191	-0.260266	2.145149
16715	199304	1.429227	1.728261	0.299034	-0.428562	2.085378
16715	199305	0.767229	0.622656	-0.144573	-0.025667	2.074084
16715	199306	0.667626	0.583911	-0.083715	-0.045595	2.068974
16715	199307	0.543820	0.406204	-0.137615	-0.023379	2.090884
16715	199308	0.522538	0.364486	-0.158052	-0.011189	2.091179
16715	199309	0.676321	0.350061	-0.326260	0.034485	2.077048
16715	199310	0.632704	0.323782	-0.308922	0.026250	2.051350
16715	199311	0.636258	0.516071	-0.120188	-0.022476	1.999228
16715	199312	0.416942	0.193555	-0.223387	0.033258	1.957874
16715	199401	0.501512	0.391455	-0.110058	-0.029801	1.958469
16715	199402	0.472261	0.370944	-0.101317	-0.035793	1.897367
16715	199403	0.610969	0.421077	-0.189892	-0.006270	1.890956
16715	199404	0.466260	0.253613	-0.212647	0.054134	1.876802
16715	199405	0.527194	0.385579	-0.141615	0.008533	1.864821
16715	199406	0.616848	0.381644	-0.235205	0.035745	1.844052
16715	199407	0.702113	0.435980	-0.266133	0.053799	1.842618
16715	199408	0.405269	0.319764	-0.085504	0.013563	1.835196
16715	199409	0.160765	0.253619	0.092854	-0.044211	1.820345
16715	199410	0.127303	0.266416	0.139113	-0.050870	1.828549
16715	199411	0.008408	0.017925	0.009518	-0.016915	1.836337
16715	199412	0.028250	0.231815	0.203565	-0.067269	1.824314
16715	199501	0.319564	0.790876	0.471312	-0.341878	1.820313
16715	199502	0.420825	1.053069	0.632244	-0.355893	1.815518
16715	199503	0.339760	0.985689	0.645929	-0.338491	1.821094
16715	199504	0.202700	0.846288	0.643588	-0.394023	1.828739
16715	199505	0.190623	0.855130	0.664508	-0.399084	1.819443
16715	199506	0.137543	0.782425	0.644882	-0.384674	1.815607
16715	199507	0.236950	0.737914	0.500964	-0.324970	1.816280
16715	199508	0.441426	0.700140	0.258714	-0.325465	1.827628
16715	199509	0.537478	0.792889	0.255411	-0.300226	1.827676
16715	199510	0.567541	0.796948	0.229407	-0.295456	1.828004
16715	199511	0.514148	0.735484	0.221336	-0.291671	1.848327
16715	199512	0.590618	0.777624	0.187006	-0.278792	1.866904
16715	199601	0.184767	0.094883	-0.089883	-0.093432	1.892603
16715	199602	0.173279	0.014777	-0.158501	-0.080897	1.895769
16715	199603	0.262403	0.137481	-0.124922	-0.087379	1.891717
16715	199604	0.363868	0.176169	-0.187699	-0.053031	1.906906
16715	199605	0.317889	0.109897	-0.207992	-0.023912	1.912395
16715	199606	0.341784	0.130462	-0.211322	-0.015638	1.940012
16715	199607	0.399977	0.281654	-0.118323	-0.048336	1.927068
16715	199608	0.333004	0.219259	-0.113745	0.021268	1.910068
16715	199609	0.301173	0.168737	-0.132436	0.017842	1.921830
16715	199610	0.264152	0.094975	-0.169177	0.040575	1.939721
16715	199611	0.204067	0.061858	-0.142210	0.056710	1.970652
16715	199612	0.201877	0.068236	-0.133641	0.054212	2.030741
16715	199701	0.328405	0.232651	-0.095754	0.089608	2.029629
16715	199702	0.275349	0.188666	-0.086683	0.032684	2.119278
16715	199703	0.252813	0.151258	-0.101555	0.039759	2.137455
16715	199704	0.241919	0.092128	-0.149791	0.078212	2.146029
16715	199705	0.323146	0.224693	-0.098453	0.015770	2.155850
16715	199706	0.304527	0.203315	-0.101212	0.015226	2.208649
16715	199707	0.224536	0.122295	-0.102241	0.031425	2.243448
16715	199708	0.220003	0.147727	-0.072276	-0.007139	2.273282
16715	199709	0.222783	0.190871	-0.031912	-0.194751	2.277798
16715	199710	0.240978	0.259161	0.018183	-0.194618	2.284362
16715	199711	0.269248	0.339289	0.070041	-0.232984	2.282341
16715	199712	0.254827	0.324683	0.069856	-0.229347	2.318775
16715	199801	0.225975	0.297563	0.071587	-0.224613	2.354670
16715	199802	0.287511	0.381994	0.094483	-0.215214	2.364451
16715	199803	0.274935	0.400695	0.125760	-0.205325	2.402035
16715	199804	0.329014	0.458250	0.129236	-0.161124	2.397949
16715	199805	0.377214	0.516566	0.139352	-0.155452	2.422574
16715	199806	0.300932	0.385091	0.084159	-0.104059	2.457745
16715	199807	0.261946	0.382532	0.120586	-0.116014	2.463092
16715	199808	0.280639	0.396556	0.115917	-0.113701	2.465271
16715	199809	0.317718	0.538310	0.220592	-0.078278	2.472004
16715	199810	0.399757	0.628919	0.229163	-0.099755	2.474983
16715	199811	0.619539	0.905797	0.286257	-0.093069	2.475503
16715	199812	0.666078	0.921714	0.255637	-0.080017	2.467940

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
18252	198901	-0.549230	-1.221434	-0.672205	0.172579	1.884454
18252	198902	-0.942826	-1.248341	-0.305515	0.192545	1.787932
18252	198903	-1.523840	-1.627885	-0.104045	0.161762	1.313447
18252	198904	NA	NA	NA	NA	NA
18252	198905	NA	NA	NA	NA	NA
18252	198906	NA	NA	NA	NA	NA
18252	198907	NA	NA	NA	NA	NA
18252	198908	NA	NA	NA	NA	NA
18252	198909	NA	NA	NA	NA	NA
18252	198910	NA	NA	NA	NA	NA
18252	198911	NA	NA	NA	NA	NA
18252	198912	NA	NA	NA	NA	NA
18252	199001	NA	NA	NA	NA	NA
18252	199002	NA	NA	NA	NA	NA
18252	199003	NA	NA	NA	NA	NA
18252	199004	NA	NA	NA	NA	NA
18252	199005	NA	NA	NA	NA	NA
18252	199006	NA	NA	NA	NA	NA
18252	199007	NA	NA	NA	NA	NA
18252	199008	NA	NA	NA	NA	NA
18252	199009	NA	NA	NA	NA	NA
18252	199010	NA	NA	NA	NA	NA
18252	199011	NA	NA	NA	NA	NA
18252	199012	NA	NA	NA	NA	NA
18252	199101	NA	NA	NA	NA	NA
18252	199102	NA	NA	NA	NA	NA
18252	199103	NA	NA	NA	NA	NA
18252	199104	NA	NA	NA	NA	NA
18252	199105	NA	NA	NA	NA	NA
18252	199106	NA	NA	NA	NA	NA
18252	199107	NA	NA	NA	NA	NA
18252	199108	NA	NA	NA	NA	NA
18252	199109	NA	NA	NA	NA	NA
18252	199110	NA	NA	NA	NA	NA
18252	199111	NA	NA	NA	NA	NA
18252	199112	NA	NA	NA	NA	NA
18252	199201	NA	NA	NA	NA	NA
18252	199202	NA	NA	NA	NA	NA
18252	199203	NA	NA	NA	NA	NA
18252	199204	NA	NA	NA	NA	NA
18252	199205	NA	NA	NA	NA	NA
18252	199206	NA	NA	NA	NA	NA
18252	199207	NA	NA	NA	NA	NA
18252	199208	NA	NA	NA	NA	NA
18252	199209	NA	NA	NA	NA	NA
18252	199210	NA	NA	NA	NA	NA
18252	199211	NA	NA	NA	NA	NA
18252	199212	NA	NA	NA	NA	NA
18252	199301	NA	NA	NA	NA	NA
18252	199302	NA	NA	NA	NA	NA
18252	199303	NA	NA	NA	NA	NA
18252	199304	NA	NA	NA	NA	NA
18252	199305	NA	NA	NA	NA	NA
18252	199306	NA	NA	NA	NA	NA
18252	199307	NA	NA	NA	NA	NA
18252	199308	NA	NA	NA	NA	NA
18252	199309	NA	NA	NA	NA	NA
18252	199310	NA	NA	NA	NA	NA
18252	199311	NA	NA	NA	NA	NA
18252	199312	NA	NA	NA	NA	NA
18252	199401	NA	NA	NA	NA	NA
18252	199402	NA	NA	NA	NA	NA
18252	199403	NA	NA	NA	NA	NA
18252	199404	NA	NA	NA	NA	NA
18252	199405	NA	NA	NA	NA	NA
18252	199406	NA	NA	NA	NA	NA
18252	199407	NA	NA	NA	NA	NA
18252	199408	NA	NA	NA	NA	NA
18252	199409	NA	NA	NA	NA	NA
18252	199410	NA	NA	NA	NA	NA
18252	199411	NA	NA	NA	NA	NA
18252	199412	NA	NA	NA	NA	NA
18252	199501	NA	NA	NA	NA	NA
18252	199502	NA	NA	NA	NA	NA
18252	199503	NA	NA	NA	NA	NA
18252	199504	NA	NA	NA	NA	NA
18252	199505	NA	NA	NA	NA	NA
18252	199506	NA	NA	NA	NA	NA
18252	199507	NA	NA	NA	NA	NA
18252	199508	NA	NA	NA	NA	NA
18252	199509	NA	NA	NA	NA	NA
18252	199510	NA	NA	NA	NA	NA
18252	199511	NA	NA	NA	NA	NA
18252	199512	NA	NA	NA	NA	NA
18252	199601	NA	NA	NA	NA	NA
18252	199602	NA	NA	NA	NA	NA
18252	199603	NA	NA	NA	NA	NA
18252	199604	NA	NA	NA	NA	NA
18252	199605	NA	NA	NA	NA	NA
18252	199606	NA	NA	NA	NA	NA
18252	199607	NA	NA	NA	NA	NA
18252	199608	NA	NA	NA	NA	NA
18252	199609	NA	NA	NA	NA	NA
18252	199610	NA	NA	NA	NA	NA
18252	199611	NA	NA	NA	NA	NA
18252	199612	NA	NA	NA	NA	NA
18252	199701	NA	NA	NA	NA	NA
18252	199702	NA	NA	NA	NA	NA
18252	199703	NA	NA	NA	NA	NA
18252	199704	NA	NA	NA	NA	NA
18252	199705	NA	NA	NA	NA	NA
18252	199706	NA	NA	NA	NA	NA
18252	199707	NA	NA	NA	NA	NA
18252	199708	NA	NA	NA	NA	NA
18252	199709	NA	NA	NA	NA	NA
18252	199710	NA	NA	NA	NA	NA
18252	199711	NA	NA	NA	NA	NA
18252	199712	NA	NA	NA	NA	NA
18252	199801	NA	NA	NA	NA	NA
18252	199802	NA	NA	NA	NA	NA
18252	199803	NA	NA	NA	NA	NA
18252	199804	NA	NA	NA	NA	NA
18252	199805	NA	NA	NA	NA	NA
18252	199806	NA	NA	NA	NA	NA
18252	199807	NA	NA	NA	NA	NA
18252	199808	NA	NA	NA	NA	NA
18252	199809	NA	NA	NA	NA	NA
18252	199810	NA	NA	NA	NA	NA
18252	199811	NA	NA	NA	NA	NA
18252	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
18973	198901	0.035129	-0.134679	-0.169808	-0.047377	2.128423
18973	198902	-0.021139	-0.130978	-0.109839	-0.062373	2.137337
18973	198903	0.033245	-0.032128	-0.065373	-0.115469	2.136774
18973	198904	-0.001089	-0.064488	-0.063399	-0.101742	2.137616
18973	198905	0.061720	-0.001868	-0.063588	-0.102748	2.141106
18973	198906	0.107313	0.000972	-0.106341	-0.074113	2.157518
18973	198907	0.106733	0.071612	-0.035121	-0.085463	2.158845
18973	198908	0.176624	0.200287	0.023663	-0.151360	2.162935
18973	198909	0.116682	0.286372	0.169690	-0.314917	2.167005
18973	198910	0.036452	0.190833	0.154381	-0.252809	2.173054
18973	198911	0.092339	0.222142	0.129803	-0.169756	2.175324
18973	198912	0.029925	0.201317	0.171392	-0.174404	2.171367
18973	199001	0.030226	0.189735	0.159509	-0.166397	2.170451
18973	199002	0.023145	0.212632	0.189487	-0.160221	2.171184
18973	199003	0.086286	0.138386	0.052100	-0.051582	2.177060
18973	199004	0.127853	0.160455	0.032602	-0.034018	2.191810
18973	199005	0.088843	0.156302	0.067458	-0.053622	2.202077
18973	199006	0.041985	0.101963	0.059978	-0.044799	2.192688
18973	199007	0.054468	0.080306	0.025837	-0.035623	2.196973
18973	199008	0.021835	-0.005323	-0.027158	-0.011260	2.209084
18973	199009	0.142560	-0.168454	-0.311015	0.216041	2.217387
18973	199010	0.225380	-0.075948	-0.301329	0.239277	2.225546
18973	199011	0.200728	-0.144239	-0.344967	0.264253	2.246190
18973	199012	0.254105	-0.030878	-0.284983	0.256763	2.247843
18973	199101	0.307099	0.077150	-0.229949	0.251364	2.251583
18973	199102	0.308667	0.089356	-0.219311	0.248068	2.264954
18973	199103	0.253776	0.312636	0.058860	0.060375	2.268538
18973	199104	0.216562	0.292332	0.075770	0.032252	2.270363
18973	199105	0.268757	0.262584	-0.006173	0.087670	2.283998
18973	199106	0.294055	0.366635	0.072580	0.038071	2.293896
18973	199107	0.294501	0.407768	0.113267	0.023155	2.310082
18973	199108	0.273618	0.372427	0.098809	0.046685	2.309988
18973	199109	0.144950	0.352059	0.207109	-0.106562	2.312577
18973	199110	0.032533	0.201982	0.169449	-0.087777	2.310999
18973	199111	0.040137	0.156092	0.115955	-0.076194	2.322814
18973	199112	-0.052546	-0.004365	0.048181	-0.030098	2.325307
18973	199201	-0.187591	-0.074127	0.113464	-0.088065	2.330149
18973	199202	0.025614	0.042392	0.016778	-0.025728	2.334677
18973	199203	-0.081928	0.092217	0.174145	-0.155300	2.307790
18973	199204	-0.038118	0.018535	0.056653	-0.072377	2.307074
18973	199205	-0.077543	0.066429	0.143972	-0.105512	2.316083
18973	199206	-0.066573	-0.016462	0.050112	-0.048488	2.313080
18973	199207	-0.088246	-0.062103	0.026143	-0.029336	2.322168
18973	199208	-0.150640	-0.080470	0.070170	-0.058497	2.335167
18973	199209	-0.143384	-0.035938	0.107447	-0.078560	2.346872
18973	199210	-0.081988	0.074678	0.156666	-0.093538	2.341823
18973	199211	-0.145148	0.092632	0.237780	-0.113899	2.314766
18973	199212	0.042710	0.298375	0.255665	-0.148609	2.295865
18973	199301	0.017387	0.207656	0.190269	-0.123429	2.296291
18973	199302	-0.008706	0.118243	0.126949	-0.098665	2.253575
18973	199303	0.039622	-0.034970	-0.074592	0.051549	2.231466
18973	199304	-0.125318	-0.053025	0.072293	-0.056583	2.171929
18973	199305	0.066292	0.039199	-0.027093	-0.013214	2.142626
18973	199306	0.175736	0.194395	0.018659	-0.075469	2.153995
18973	199307	0.143522	0.182264	0.038742	-0.081380	2.144829
18973	199308	0.220433	0.287259	0.066826	-0.108320	2.133420
18973	199309	0.197978	0.291080	0.093103	-0.115134	2.117946
18973	199310	0.248606	0.389940	0.141334	-0.175522	2.096027
18973	199311	0.156880	0.314433	0.157553	-0.181179	2.039475
18973	199312	0.079981	0.190752	0.110771	-0.126731	1.982127
18973	199401	0.069979	0.195743	0.125765	-0.128439	1.949221
18973	199402	0.027342	0.213148	0.185806	-0.150143	1.885742
18973	199403	0.080434	0.229231	0.148797	-0.089642	1.886655
18973	199404	0.184534	0.320954	0.136420	-0.067697	1.874410
18973	199405	0.009308	0.215280	0.205972	-0.112348	1.867801
18973	199406	-0.060100	0.112743	0.172844	-0.088590	1.852968
18973	199407	-0.079898	0.061664	0.141562	-0.079176	1.851369
18973	199408	-0.097445	-0.044342	0.053103	-0.013208	1.841587
18973	199409	-0.095965	-0.072208	0.023758	-0.001724	1.839359
18973	199410	-0.110880	-0.216407	-0.105527	0.085780	1.840493
18973	199411	0.014760	-0.128299	-0.143059	0.127345	1.839898
18973	199412	0.118232	-0.106206	-0.224438	0.158662	1.833297
18973	199501	0.170655	-0.027889	-0.198544	0.105505	1.825743
18973	199502	0.163076	0.104875	-0.058201	0.062739	1.825492
18973	199503	0.061260	0.081986	0.020726	-0.008375	1.837916
18973	199504	0.093140	0.255075	0.161936	-0.138434	1.839515
18973	199505	0.059069	0.193541	0.134472	-0.104311	1.837360
18973	199506	0.040392	0.159111	0.118719	-0.088874	1.828844
18973	199507	0.209827	0.369613	0.159786	-0.102859	1.826657
18973	199508	0.238915	0.367877	0.128962	-0.110404	1.821037
18973	199509	0.216830	0.335775	0.118945	-0.092217	1.815868
18973	199510	0.228905	0.332142	0.103237	-0.087502	1.829553
18973	199511	0.262948	0.378226	0.115278	-0.091316	1.848201
18973	199512	0.227772	0.392457	0.164685	-0.100917	1.870308
18973	199601	0.274254	0.373077	0.098824	-0.065501	1.883380
18973	199602	0.214459	0.279780	0.065321	-0.084688	1.894447
18973	199603	0.206539	0.179421	-0.027118	-0.022637	1.897700
18973	199604	0.265413	0.211004	-0.054409	0.009658	1.921760
18973	199605	0.278798	0.243396	-0.035402	-0.026657	1.948305
18973	199606	0.328787	0.299741	-0.029046	-0.032053	1.936912
18973	199607	0.237891	0.202142	-0.035749	-0.036645	1.962229
18973	199608	0.211779	0.162269	-0.049510	-0.005844	1.962624
18973	199609	0.241450	0.232290	-0.009159	-0.071929	1.970289
18973	199610	0.239293	0.213375	-0.025918	-0.028042	1.988966
18973	199611	0.763750	0.710806	-0.052945	-0.427544	2.035931
18973	199612	0.750937	0.711240	-0.039697	-0.412131	2.101908
18973	199701	0.732542	0.727264	-0.005278	-0.429518	2.145638
18973	199702	0.771556	0.762198	-0.009358	-0.432126	2.241622
18973	199703	0.832801	0.837899	0.005097	-0.426481	2.242683
18973	199704	0.836803	0.880942	0.044139	-0.445845	2.265631
18973	199705	0.881458	0.938644	0.057186	-0.458615	2.279996
18973	199706	0.859650	0.900068	0.040418	-0.465842	2.320813
18973	199707	0.960748	1.005869	0.045121	-0.454660	2.334177
18973	199708	0.927581	0.970209	0.042628	-0.415712	2.349554
18973	199709	0.878900	0.848994	-0.029906	-0.486528	2.342291
18973	199710	1.028444	0.967348	-0.061096	-0.317818	2.364036
18973	199711	0.828083	0.835645	0.007562	-0.115760	2.370105
18973	199712	0.819133	0.779013	-0.040120	-0.079270	2.397227
18973	199801	0.850773	0.818932	-0.031841	-0.086978	2.412857
18973	199802	0.859763	0.819401	-0.040362	-0.063797	2.411989
18973	199803	0.865484	0.869349	0.003865	-0.096799	2.410059
18973	199804	0.821034	0.855401	0.034367	-0.106977	2.411293
18973	199805	0.873644	0.837441	-0.036203	-0.061511	2.409388
18973	199806	0.910499	0.887837	-0.022662	-0.082981	2.419215
18973	199807	0.888996	0.836069	-0.052927	-0.059671	2.434872
18973	199808	0.865704	0.771371	-0.094333	-0.042183	2.444950
18973	199809	0.844807	0.833776	-0.011031	0.088042	2.455217
18973	199810	0.639486	0.594338	-0.045148	0.045022	2.431677
18973	199811	0.536579	0.545327	0.008747	-0.029791	2.423894
18973	199812	0.585416	0.646236	0.060820	-0.066183	2.409391

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
19975	198901	0.348043	0.654476	0.306434	-0.433535	2.131035
19975	198902	0.362913	0.550880	0.187968	-0.390315	2.152976
19975	198903	0.411820	0.521984	0.110164	-0.437742	2.135820
19975	198904	0.288699	0.388641	0.099941	-0.485660	2.148496
19975	198905	0.297171	0.397842	0.100671	-0.531105	2.142432
19975	198906	0.329883	0.370496	0.040613	-0.488815	2.160231
19975	198907	0.213926	0.159584	-0.054342	-0.385681	2.174895
19975	198908	0.255517	0.189436	-0.066081	-0.380743	2.175199
19975	198909	0.489902	0.455470	-0.034432	-0.448820	2.179258
19975	198910	0.504808	0.443059	-0.061750	-0.401331	2.188401
19975	198911	0.392620	0.446527	0.053907	-0.242596	2.186048
19975	198912	0.432310	0.575705	0.143395	-0.268941	2.158852
19975	199001	0.405295	0.566598	0.161303	-0.250247	2.142466
19975	199002	0.451008	0.605734	0.154726	-0.190205	2.143095
19975	199003	0.419548	0.645868	0.226320	-0.191754	2.149810
19975	199004	0.435039	0.694950	0.259910	-0.200355	2.161566
19975	199005	0.272096	0.470803	0.198707	-0.126753	2.160394
19975	199006	0.272811	0.458938	0.186126	-0.122943	2.169084
19975	199007	0.313771	0.526410	0.212638	-0.137517	2.147494
19975	199008	0.357659	0.531153	0.173494	-0.098941	2.147060
19975	199009	0.118568	0.274740	0.156172	-0.046829	2.162614
19975	199010	0.090938	0.293699	0.202761	-0.053592	2.161468
19975	199011	0.108845	0.127747	0.018903	0.021793	2.197188
19975	199012	0.088748	0.043653	-0.045095	0.013165	2.208678
19975	199101	0.014665	0.015973	0.001307	-0.030593	2.225470
19975	199102	0.002019	0.019648	0.017629	-0.084476	2.232074
19975	199103	-0.096689	-0.105157	-0.008468	-0.091827	2.254793
19975	199104	-0.112225	-0.187262	-0.075037	-0.072870	2.265327
19975	199105	0.160980	0.224739	0.063759	-0.179027	2.254383
19975	199106	0.116959	0.200581	0.083622	-0.203865	2.271134
19975	199107	0.142282	0.177502	0.035220	-0.184199	2.296914
19975	199108	0.013195	0.150226	0.137032	-0.302586	2.303906
19975	199109	0.072671	0.138677	0.066007	-0.159023	2.311092
19975	199110	0.042390	0.050701	0.008311	-0.122957	2.305184
19975	199111	0.078047	0.063123	-0.014923	-0.116273	2.307478
19975	199112	0.063815	0.033512	-0.030303	-0.051377	2.306870
19975	199201	0.131702	-0.012810	-0.144512	0.066050	2.319346
19975	199202	0.008128	-0.121676	-0.129804	0.081655	2.318075
19975	199203	0.136300	0.026430	-0.109870	-0.005130	2.295779
19975	199204	0.231438	0.184324	-0.047114	-0.045960	2.285838
19975	199205	0.172610	0.235127	0.062517	-0.127203	2.304327
19975	199206	0.314709	0.304856	-0.009853	-0.088639	2.285139
19975	199207	0.578643	0.819851	0.241207	-0.170428	2.287036
19975	199208	0.609417	0.800010	0.190593	-0.151787	2.297484
19975	199209	0.650718	0.856876	0.206158	-0.151513	2.311389
19975	199210	0.690429	0.972973	0.282544	-0.174481	2.306583
19975	199211	0.633374	1.012900	0.379526	-0.185771	2.278382
19975	199212	0.672934	1.053947	0.381013	-0.214525	2.251169
19975	199301	0.765258	1.067930	0.302672	-0.204310	2.248818
19975	199302	0.739313	1.075054	0.335740	-0.212587	2.225465
19975	199303	0.798537	1.093231	0.294694	-0.173213	2.178472
19975	199304	0.621046	0.737217	0.116171	-0.145636	2.132113
19975	199305	0.621857	0.660342	0.038485	-0.063143	2.112805
19975	199306	0.592307	0.665925	0.073618	-0.093309	2.086530
19975	199307	0.334371	0.253727	-0.080644	-0.039126	2.097768
19975	199308	0.340329	0.256178	-0.084151	-0.045436	2.087043
19975	199309	0.282229	0.245833	-0.036396	-0.063921	2.058311
19975	199310	0.212260	0.145910	-0.066350	-0.028099	2.025509
19975	199311	0.276062	0.264884	-0.011179	-0.055232	1.962916
19975	199312	0.236257	0.160935	-0.075323	-0.031116	1.924331
19975	199401	0.211969	0.185960	-0.026009	-0.069618	1.895403
19975	199402	0.214884	0.206588	-0.008295	-0.080282	1.851043
19975	199403	0.200761	0.218045	0.017284	-0.084223	1.834837
19975	199404	0.239393	0.274753	0.035360	-0.080282	1.831831
19975	199405	0.241714	0.291041	0.049326	-0.123940	1.827172
19975	199406	0.147614	0.237251	0.089638	-0.114238	1.797145
19975	199407	0.145859	0.234261	0.088402	-0.108852	1.802407
19975	199408	0.211255	0.280909	0.069654	-0.100195	1.796356
19975	199409	0.199923	0.251395	0.051472	-0.094733	1.793625
19975	199410	0.255916	0.363406	0.107490	-0.164106	1.796620
19975	199411	0.177815	0.126380	-0.051434	-0.111483	1.798659
19975	199412	0.152875	0.091906	-0.060969	-0.022279	1.792169
19975	199501	0.057661	-0.088271	-0.145933	0.122408	1.784750
19975	199502	0.038790	-0.093362	-0.132152	0.104628	1.783284
19975	199503	0.031093	-0.023671	-0.054764	0.036521	1.793941
19975	199504	0.054280	0.030065	-0.024215	-0.034651	1.799908
19975	199505	0.102311	0.101977	-0.000334	-0.097279	1.798901
19975	199506	0.067834	0.049575	-0.018259	-0.053056	1.804125
19975	199507	0.064758	0.046006	-0.018752	-0.048264	1.805289
19975	199508	0.026008	0.079670	0.053662	-0.158920	1.803731
19975	199509	0.044328	0.165091	0.120763	-0.215317	1.798719
19975	199510	0.051326	0.191176	0.139850	-0.196696	1.800667
19975	199511	0.064437	0.301038	0.236601	-0.225616	1.815836
19975	199512	0.065700	0.313986	0.248286	-0.202276	1.840644
19975	199601	0.123980	0.363606	0.239627	-0.217312	1.868187
19975	199602	0.201927	0.437946	0.236019	-0.210592	1.871103
19975	199603	0.238647	0.498556	0.259909	-0.230761	1.886252
19975	199604	0.332445	0.573460	0.241015	-0.280178	1.897053
19975	199605	0.295267	0.593661	0.298395	-0.304630	1.919705
19975	199606	0.294328	0.624037	0.329709	-0.302832	1.930950
19975	199607	0.185592	0.429154	0.243562	-0.201918	1.932698
19975	199608	0.147993	0.383834	0.235841	-0.158145	1.922552
19975	199609	0.142140	0.282185	0.140045	-0.147959	1.939156
19975	199610	0.168646	0.180121	0.011475	-0.054619	1.956246
19975	199611	0.113633	0.227436	0.113803	-0.392114	2.024316
19975	199612	0.076914	0.199620	0.122705	-0.383513	2.064405
19975	199701	0.062901	0.204247	0.141347	-0.387122	2.125872
19975	199702	0.002002	0.144632	0.142630	-0.353988	2.203624
19975	199703	-0.025830	0.093700	0.119530	-0.358942	2.221855
19975	199704	-0.076835	-0.000452	0.076383	-0.334136	2.218221
19975	199705	-0.118103	-0.119925	-0.001822	-0.287903	2.230162
19975	199706	-0.116560	-0.124473	-0.007913	-0.287625	2.272824
19975	199707	-0.050754	0.020673	0.071426	-0.354356	2.266090
19975	199708	0.103309	0.273094	0.169785	-0.444711	2.259865
19975	199709	0.229716	0.394560	0.164844	-0.614329	2.271682
19975	199710	0.112758	0.359692	0.246933	-0.618018	2.272092
19975	199711	0.128862	0.322543	0.193681	-0.371968	2.271454
19975	199712	0.149856	0.328895	0.179040	-0.373275	2.295759
19975	199801	0.138301	0.270328	0.132027	-0.326659	2.271644
19975	199802	0.203239	0.328018	0.124779	-0.316007	2.278897
19975	199803	0.214343	0.339177	0.124833	-0.283997	2.296316
19975	199804	0.247705	0.416779	0.169074	-0.248350	2.279958
19975	199805	0.280447	0.445749	0.165301	-0.217472	2.276529
19975	199806	0.254904	0.399693	0.144789	-0.197495	2.290662
19975	199807	0.241576	0.399517	0.157941	-0.199777	2.297931
19975	199808	0.178936	0.306496	0.127560	-0.179857	2.303517
19975	199809	0.099080	0.223710	0.124630	-0.063927	2.281687
19975	199810	0.210576	0.348722	0.138146	-0.034912	2.290193
19975	199811	0.270138	0.372825	0.102687	-0.026612	2.270940
19975	199812	0.276341	0.422926	0.146585	-0.034733	2.292686

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
20504	198901	0.465363	0.320548	-0.144814	0.023549	2.173716
20504	198902	0.614941	0.670868	0.055927	-0.059313	2.168906
20504	198903	0.664926	0.568853	-0.096074	0.004893	2.167852
20504	198904	0.639225	0.498283	-0.140941	0.039538	2.174825
20504	198905	0.768903	0.699317	-0.069586	-0.002082	2.196678
20504	198906	0.679448	0.756969	0.077521	-0.073818	2.177369
20504	198907	0.811841	0.861089	0.049248	-0.083503	2.184951
20504	198908	0.883424	0.978776	0.095352	-0.103052	2.185551
20504	198909	0.943553	1.244351	0.300798	-0.291479	2.202225
20504	198910	0.995082	1.251275	0.256194	-0.251718	2.210292
20504	198911	0.995966	1.468530	0.472564	-0.275944	2.221176
20504	198912	0.746575	1.429889	0.683314	-0.296805	2.254226
20504	199001	0.776275	1.454636	0.678362	-0.286352	2.231950
20504	199002	0.493217	1.256604	0.763386	-0.282698	2.255644
20504	199003	0.527860	1.002737	0.474877	-0.167078	2.262496
20504	199004	0.508312	0.964543	0.456230	-0.152692	2.260324
20504	199005	0.391481	0.674218	0.282738	-0.111743	2.285235
20504	199006	0.338295	0.577626	0.239331	-0.106055	2.275040
20504	199007	0.304426	0.510305	0.205879	-0.107814	2.274926
20504	199008	0.395679	0.484497	0.088818	-0.097662	2.283110
20504	199009	0.383543	0.068446	-0.315098	-0.009441	2.294517
20504	199010	0.150581	-0.310086	-0.460667	-0.000091	2.303701
20504	199011	0.169733	-0.656687	-0.826420	0.045089	2.317998
20504	199012	0.588900	-0.199159	-0.788059	0.036124	2.316553
20504	199101	0.556389	-0.224109	-0.780498	0.059073	2.325855
20504	199102	0.904356	0.083206	-0.821149	0.077386	2.346018
20504	199103	0.615995	0.544994	-0.071002	-0.044020	2.319279
20504	199104	0.711257	0.694912	-0.016346	-0.071867	2.322405
20504	199105	0.753711	0.840412	0.086702	-0.099857	2.308035
20504	199106	0.823703	1.157032	0.333329	-0.135311	2.312273
20504	199107	0.946305	1.354613	0.408308	-0.121859	2.301267
20504	199108	0.940565	1.464930	0.524365	-0.131824	2.288503
20504	199109	0.685610	1.056833	0.371223	-0.121860	2.296517
20504	199110	0.824687	1.073063	0.248377	-0.092730	2.288027
20504	199111	0.875021	1.029297	0.154277	-0.062342	2.280917
20504	199112	0.626787	0.470457	-0.156329	0.081715	2.288421
20504	199201	0.977482	0.615213	-0.362268	0.059787	2.297793
20504	199202	0.835729	0.268268	-0.567460	0.094815	2.325235
20504	199203	1.608157	0.898574	-0.709582	0.089362	2.303799
20504	199204	1.056849	0.705195	-0.351655	0.030932	2.296595
20504	199205	1.054395	0.591251	-0.463143	0.082250	2.274295
20504	199206	1.078917	0.263843	-0.815074	0.134891	2.261781
20504	199207	0.815685	-0.006768	-0.822454	0.134394	2.274120
20504	199208	0.515642	-0.446031	-0.961674	0.162710	2.277093
20504	199209	0.507371	-0.212510	-0.719881	0.132707	2.267802
20504	199210	0.504934	0.086630	-0.418304	0.090174	2.269250
20504	199211	0.704006	0.570950	-0.133056	0.041373	2.234906
20504	199212	1.013664	1.009724	-0.003939	0.021235	2.184367
20504	199301	0.487791	0.677326	0.189536	-0.032993	2.195216
20504	199302	0.373540	0.533689	0.160149	-0.038402	2.154659
20504	199303	-0.146655	-0.143392	0.003263	0.049578	2.115436
20504	199304	0.592435	0.294318	-0.298116	0.074750	2.111283
20504	199305	0.589004	0.714365	0.125361	-0.141724	2.086572
20504	199306	0.600737	0.817604	0.216867	-0.183847	2.099529
20504	199307	0.950881	1.001414	0.050533	-0.176226	2.081277
20504	199308	0.933514	1.029018	0.095505	-0.193568	2.058127
20504	199309	0.941200	0.905737	-0.035463	-0.183280	2.059121
20504	199310	0.738874	0.725265	-0.013609	-0.209075	2.039726
20504	199311	0.603238	0.599633	-0.003605	-0.195275	1.998821
20504	199312	0.199074	0.153714	-0.045361	-0.169038	1.949850
20504	199401	-0.239291	-0.169807	0.069485	-0.115363	1.913790
20504	199402	-0.200427	-0.131607	0.068820	-0.102278	1.857480
20504	199403	-0.199239	-0.134112	0.065127	-0.116316	1.842016
20504	199404	-0.511322	-0.518245	-0.006923	-0.055240	1.834134
20504	199405	-0.342759	-0.278853	0.063905	0.019085	1.832683
20504	199406	-0.431428	-0.368129	0.063300	0.018576	1.813037
20504	199407	-0.766601	-0.592654	0.173947	0.004682	1.806358
20504	199408	-0.572478	-0.464581	0.107897	0.013814	1.796842
20504	199409	-0.551968	-0.431776	0.120192	0.016623	1.795263
20504	199410	-0.404068	-0.386126	0.017942	0.016614	1.797247
20504	199411	-0.751934	-0.759049	-0.007115	0.028946	1.805488
20504	199412	-0.547966	-0.469695	0.078271	0.017481	1.801302
20504	199501	0.098973	0.411048	0.312075	-0.063968	1.787761
20504	199502	0.194393	0.661611	0.467218	-0.134989	1.782400
20504	199503	0.213858	0.701661	0.487803	-0.093521	1.787396
20504	199504	0.369763	0.287699	-0.082063	0.136903	1.796012
20504	199505	-0.083087	-0.338806	-0.255719	0.164597	1.818854
20504	199506	-0.134641	-0.597489	-0.462848	0.170714	1.826419
20504	199507	-0.372525	-0.760914	-0.388390	0.175714	1.830961
20504	199508	-0.028983	0.043737	0.072720	-0.046830	1.848985
20504	199509	0.162415	0.109739	-0.052676	-0.018982	1.853482
20504	199510	0.149866	0.098189	-0.051677	-0.016649	1.851344
20504	199511	0.230368	0.127154	-0.103214	-0.012810	1.872439
20504	199512	0.229738	0.105399	-0.124340	-0.012156	1.894503
20504	199601	0.111127	-0.036111	-0.147238	-0.016833	1.914383
20504	199602	0.094308	-0.162204	-0.256513	0.007431	1.916837
20504	199603	0.180993	0.022342	-0.158650	-0.027713	1.958398
20504	199604	0.394869	0.448227	0.053358	-0.153638	1.954195
20504	199605	0.592732	0.716669	0.123937	-0.183499	1.967612
20504	199606	0.595902	0.906314	0.310412	-0.222799	1.947859
20504	199607	0.708324	0.965951	0.257626	-0.226242	1.970680
20504	199608	0.680803	0.702144	0.021341	-0.059455	1.973239
20504	199609	0.385966	0.447592	0.061627	-0.072040	1.973916
20504	199610	0.279681	0.424122	0.144441	-0.102783	1.977278
20504	199611	0.812398	1.034965	0.222567	-0.634649	2.042706
20504	199612	0.718165	0.923058	0.204893	-0.618175	2.097323
20504	199701	0.789819	1.022772	0.232953	-0.591536	2.164038
20504	199702	0.694864	0.884209	0.189345	-0.555105	2.237496
20504	199703	0.632551	0.807779	0.175228	-0.576185	2.274891
20504	199704	0.512234	0.737704	0.225471	-0.624230	2.295933
20504	199705	0.663408	0.856355	0.192947	-0.552288	2.298219
20504	199706	0.655771	0.821069	0.165298	-0.561024	2.336142
20504	199707	0.656188	0.814961	0.158773	-0.552703	2.357089
20504	199708	0.559666	0.631349	0.071683	-0.518232	2.361530
20504	199709	0.599620	0.653277	0.053658	-0.556238	2.376226
20504	199710	0.672179	0.731657	0.059478	-0.443094	2.379898
20504	199711	0.650285	0.554762	-0.095523	0.030344	2.386848
20504	199712	0.684743	0.608845	-0.075898	0.014666	2.407598
20504	199801	0.614356	0.600724	-0.013632	-0.032720	2.432623
20504	199802	0.638187	0.665977	0.027790	-0.061241	2.441202
20504	199803	0.467805	0.393555	-0.074250	-0.020957	2.454448
20504	199804	0.438871	0.411751	-0.027120	-0.031255	2.444185
20504	199805	0.338708	0.353683	0.014975	-0.054937	2.417406
20504	199806	0.352440	0.411792	0.059353	-0.071241	2.423692
20504	199807	0.421664	0.444706	0.023043	-0.060976	2.437073
20504	199808	0.516293	0.604467	0.088175	-0.090720	2.418497
20504	199809	0.678874	0.826881	0.148007	-0.000183	2.415365
20504	199810	0.854295	1.111827	0.257533	-0.050476	2.413835
20504	199811	0.671828	0.942712	0.270884	-0.121846	2.408015
20504	199812	0.637545	0.970792	0.333247	-0.132348	2.398362

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
21821	198901	0.891765	0.907967	0.016202	-0.845789	2.110673
21821	198902	0.869343	0.824149	-0.045194	-0.725530	2.109846
21821	198903	0.837127	0.821458	-0.015670	-0.725613	2.110238
21821	198904	0.849419	0.823402	-0.026017	-0.666981	2.116819
21821	198905	0.821210	0.833058	0.011847	-0.712058	2.119773
21821	198906	0.874517	0.819674	-0.054842	-0.579626	2.137758
21821	198907	0.844994	0.820704	-0.024289	-0.613439	2.147522
21821	198908	0.813690	0.772256	-0.041433	-0.613276	2.153500
21821	198909	0.532397	0.495021	-0.037377	-0.559034	2.151741
21821	198910	0.497412	0.448478	-0.048934	-0.516390	2.161587
21821	198911	0.453487	0.380753	-0.072734	-0.171298	2.164831
21821	198912	0.455760	0.410018	-0.045742	-0.165333	2.162679
21821	199001	0.434875	0.416108	-0.018766	-0.178757	2.156161
21821	199002	0.398652	0.427460	0.028808	-0.178978	2.160782
21821	199003	0.407107	0.429749	0.022643	-0.133671	2.178247
21821	199004	0.446393	0.428734	-0.017660	-0.068451	2.194170
21821	199005	0.501330	0.475881	-0.025449	-0.046098	2.212212
21821	199006	0.502668	0.486170	-0.016498	-0.083587	2.200501
21821	199007	0.517444	0.513074	-0.004369	-0.096179	2.200696
21821	199008	0.517310	0.526993	0.009683	-0.089056	2.202086
21821	199009	0.684369	0.767976	0.083608	-0.027530	2.206457
21821	199010	0.732247	0.866987	0.134741	-0.011194	2.200696
21821	199011	0.812615	0.946051	0.133436	0.146595	2.214403
21821	199012	0.875192	0.981083	0.105891	-0.083670	2.221962
21821	199101	0.934463	1.000094	0.065631	0.064268	2.234060
21821	199102	1.082714	1.139916	0.057202	0.060266	2.244918
21821	199103	1.200828	1.185110	-0.015718	0.047030	2.261398
21821	199104	1.116481	1.126300	0.009819	-0.046072	2.260637
21821	199105	1.108520	1.032485	-0.076036	-0.014035	2.278895
21821	199106	1.045137	1.011910	-0.033227	-0.036368	2.279626
21821	199107	0.994038	0.926039	-0.067999	-0.003825	2.300769
21821	199108	1.067977	0.918810	-0.149167	0.030574	2.308034
21821	199109	1.132253	0.963139	-0.169114	-0.016738	2.310076
21821	199110	1.124534	0.980745	-0.143789	-0.024443	2.298483
21821	199111	1.058205	0.908992	-0.149213	-0.041648	2.300863
21821	199112	0.972062	0.794372	-0.177689	0.281083	2.298432
21821	199201	0.933155	0.754343	-0.178812	0.106036	2.302502
21821	199202	0.904945	0.642653	-0.262292	0.142401	2.321319
21821	199203	0.811106	0.569807	-0.241299	0.067045	2.303519
21821	199204	0.870358	0.631354	-0.239004	0.098065	2.293770
21821	199205	0.716021	0.491387	-0.224634	0.052627	2.301282
21821	199206	0.749201	0.521669	-0.227533	0.059730	2.281117
21821	199207	0.743095	0.533485	-0.209610	0.074829	2.279987
21821	199208	0.669417	0.574096	-0.095321	-0.033414	2.280875
21821	199209	0.630104	0.480073	-0.150030	0.025746	2.294767
21821	199210	0.601701	0.478061	-0.123640	0.022269	2.292072
21821	199211	0.666798	0.643073	-0.023725	-0.026202	2.264696
21821	199212	0.710528	0.659884	-0.050644	-0.064725	2.255486
21821	199301	0.689698	0.683891	-0.005807	-0.121537	2.258274
21821	199302	0.691277	0.646516	-0.044761	-0.078208	2.230665
21821	199303	0.654955	0.664337	0.009383	-0.124967	2.191268
21821	199304	0.712660	0.785282	0.072622	-0.365887	2.143951
21821	199305	0.731361	0.909087	0.177726	-0.333498	2.127322
21821	199306	0.764013	1.009311	0.245299	-0.441091	2.115585
21821	199307	0.799559	1.019567	0.220008	-0.482377	2.118825
21821	199308	0.793661	0.990617	0.196955	-0.462635	2.107727
21821	199309	0.805277	1.000300	0.195023	-0.453160	2.091671
21821	199310	0.830557	1.008362	0.177805	-0.501196	2.065280
21821	199311	0.807461	0.952963	0.145502	-0.473798	2.017997
21821	199312	0.869635	1.007973	0.138338	-0.511021	1.976791
21821	199401	0.836292	0.977502	0.141210	-0.564478	1.936042
21821	199402	0.754575	0.923044	0.168469	-0.595160	1.883256
21821	199403	0.778397	0.949023	0.170626	-0.518269	1.873322
21821	199404	0.709667	0.859886	0.150219	-0.361691	1.866963
21821	199405	0.769185	0.871007	0.101822	-0.435740	1.862541
21821	199406	0.724622	0.776749	0.052126	-0.336067	1.844482
21821	199407	0.696859	0.768077	0.071217	-0.255982	1.841743
21821	199408	0.588671	0.719030	0.130359	-0.320029	1.834945
21821	199409	0.570780	0.718132	0.147352	-0.357342	1.832079
21821	199410	0.516472	0.662292	0.145820	-0.282058	1.830801
21821	199411	0.500467	0.632970	0.132503	-0.301036	1.830151
21821	199412	0.422469	0.434014	0.011545	-0.120781	1.831846
21821	199501	0.456441	0.414363	-0.042077	-0.079598	1.824040
21821	199502	0.543315	0.561555	0.018240	-0.209098	1.821786
21821	199503	0.526346	0.643287	0.116941	-0.269027	1.830559
21821	199504	0.620679	0.734805	0.114127	-0.484009	1.832840
21821	199505	0.665061	0.772556	0.107495	-0.493559	1.832348
21821	199506	0.670739	0.770828	0.100089	-0.486248	1.834556
21821	199507	0.603795	0.653323	0.049528	-0.458685	1.840357
21821	199508	0.592299	0.592224	-0.000075	-0.413666	1.842410
21821	199509	0.619895	0.600767	-0.019128	-0.344412	1.838177
21821	199510	0.637411	0.623215	-0.014196	-0.346480	1.850208
21821	199511	0.690030	0.645704	-0.044326	-0.308386	1.867056
21821	199512	0.724046	0.691857	-0.032189	-0.289809	1.879111
21821	199601	0.801575	0.774987	-0.026588	-0.243053	1.891526
21821	199602	0.814394	0.770000	-0.044394	-0.187654	1.888467
21821	199603	0.777787	0.710677	-0.067110	-0.167022	1.910203
21821	199604	0.791455	0.739218	-0.052237	-0.170311	1.924461
21821	199605	0.747680	0.734119	-0.013561	-0.197132	1.938931
21821	199606	0.747669	0.717461	-0.030208	-0.121615	1.947604
21821	199607	0.770851	0.782230	0.011379	-0.147300	1.950558
21821	199608	0.847199	0.893942	0.046742	-0.078707	1.948936
21821	199609	0.782929	0.818611	0.035683	-0.133305	1.961199
21821	199610	0.779211	0.820159	0.040948	-0.065325	1.983610
21821	199611	0.642795	0.705330	0.062535	-0.650833	2.030993
21821	199612	0.643830	0.682811	0.038982	-0.580327	2.081150
21821	199701	0.559234	0.612322	0.053088	-0.613706	2.133625
21821	199702	0.553219	0.627302	0.074083	-0.641138	2.228197
21821	199703	0.564062	0.633827	0.069765	-0.649035	2.237461
21821	199704	0.518158	0.589463	0.071305	-0.627077	2.248273
21821	199705	0.515139	0.561452	0.046313	-0.593677	2.251526
21821	199706	0.495100	0.561158	0.066057	-0.674079	2.297339
21821	199707	0.507100	0.557098	0.049997	-0.644003	2.299915
21821	199708	0.521523	0.595769	0.074246	-0.692818	2.322947
21821	199709	0.528269	0.571482	0.043213	-0.829399	2.334296
21821	199710	0.420800	0.422132	0.001332	-0.444982	2.360739
21821	199711	0.381991	0.395180	0.013189	-0.229646	2.363393
21821	199712	0.359098	0.403592	0.044494	-0.286224	2.371902
21821	199801	0.379944	0.415000	0.035056	-0.261479	2.393806
21821	199802	0.363902	0.397722	0.033820	-0.223730	2.386343
21821	199803	0.346574	0.388372	0.041799	-0.223435	2.382902
21821	199804	0.310531	0.389754	0.079223	-0.256724	2.373938
21821	199805	0.272000	0.299930	0.027930	-0.161690	2.374838
21821	199806	0.276754	0.298760	0.022007	-0.150695	2.391348
21821	199807	0.256739	0.283158	0.026418	-0.143484	2.371241
21821	199808	0.226436	0.237216	0.010780	-0.132039	2.374695
21821	199809	0.146515	0.096136	-0.050379	0.068500	2.386875
21821	199810	0.166834	0.232427	0.065593	-0.141410	2.336825
21821	199811	0.170533	0.182017	0.011484	-0.012549	2.315062
21821	199812	0.133471	0.141444	0.007972	0.007643	2.307778

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
22171	198901	0.028170	0.122620	0.094450	-0.110049	2.070926
22171	198902	0.202780	0.335596	0.132815	-0.165004	2.089551
22171	198903	0.187264	0.279887	0.092623	-0.125432	2.088473
22171	198904	0.002429	0.137663	0.135234	-0.129473	2.112504
22171	198905	0.082286	0.219826	0.137540	-0.142651	2.109251
22171	198906	-0.128556	0.113141	0.241697	-0.142480	2.131328
22171	198907	-0.092502	0.198012	0.290513	-0.165574	2.135011
22171	198908	-0.089442	0.210001	0.299443	-0.151976	2.130942
22171	198909	0.261712	0.475940	0.214228	-0.175670	2.117844
22171	198910	0.115714	0.298801	0.183086	-0.108020	2.133912
22171	198911	0.152966	0.356975	0.204009	-0.127150	2.122832
22171	198912	0.073111	0.253978	0.180868	-0.104605	2.129988
22171	199001	0.018818	0.175132	0.156314	-0.086585	2.172470
22171	199002	-0.114303	0.005235	0.119538	-0.079643	2.177831
22171	199003	-0.197798	0.046093	0.243891	-0.126618	2.182884
22171	199004	-0.075488	0.113983	0.189471	-0.114677	2.198664
22171	199005	-0.040119	0.099017	0.139136	-0.100640	2.214909
22171	199006	0.081422	0.123913	0.042491	-0.077001	2.210762
22171	199007	-0.023054	-0.040048	-0.016994	-0.042457	2.211398
22171	199008	-0.027903	-0.051464	-0.023561	-0.046141	2.215418
22171	199009	-0.314606	-0.548691	-0.234085	0.028644	2.229402
22171	199010	-0.254583	-0.464954	-0.210371	-0.015159	2.231008
22171	199011	-0.152293	-0.329482	-0.177189	0.006855	2.253812
22171	199012	-0.141856	-0.273818	-0.131962	0.039644	2.265102
22171	199101	-0.367942	-0.222306	0.145637	-0.109840	2.283758
22171	199102	-0.532869	-0.406978	0.125891	-0.086565	2.289770
22171	199103	-0.596904	-0.685004	-0.088099	-0.012112	2.313552
22171	199104	-0.684683	-0.731733	-0.047050	-0.011674	2.313280
22171	199105	-0.896007	-0.932651	-0.036644	0.026138	2.322620
22171	199106	-1.071409	-1.087488	-0.016078	0.013575	2.338037
22171	199107	-0.782776	-0.651897	0.130879	-0.040288	2.356984
22171	199108	-0.836038	-0.469219	0.366819	-0.082241	2.366401
22171	199109	-0.972724	-0.287688	0.685036	-0.145105	2.370660
22171	199110	-0.877557	-0.246073	0.631484	-0.120368	2.363758
22171	199111	-1.001579	-0.580745	0.420834	-0.078790	2.375566
22171	199112	-1.041247	-0.568220	0.473028	-0.135168	2.374574
22171	199201	-0.808019	-0.803548	0.004471	0.040524	2.393256
22171	199202	-0.472215	-0.543391	-0.071175	0.066155	2.374077
22171	199203	-0.478149	-0.524112	-0.045963	0.099359	2.376948
22171	199204	-0.411769	-0.228915	0.182854	0.054756	2.350450
22171	199205	0.251400	0.459406	0.208006	-0.027418	2.381056
22171	199206	0.656134	0.915898	0.259764	-0.025242	2.365401
22171	199207	0.301234	0.483172	0.181938	0.004801	2.373207
22171	199208	0.284605	0.009486	-0.275119	0.079521	2.408347
22171	199209	0.334523	-0.322251	-0.656774	0.123290	2.458461
22171	199210	0.430173	-0.221504	-0.651677	0.104359	2.448418
22171	199211	0.428972	-0.208606	-0.637578	0.085329	2.482669
22171	199212	0.338873	-0.334705	-0.673578	0.096643	2.518225
22171	199301	0.516618	-0.081519	-0.598137	0.103699	2.531672
22171	199302	0.546674	0.008269	-0.538405	0.103711	2.540876
22171	199303	0.792810	0.355137	-0.437673	0.001616	2.535668
22171	199304	0.702634	0.093650	-0.608984	0.050727	2.525613
22171	199305	0.110683	-0.376994	-0.487678	0.087114	2.521436
22171	199306	-0.110575	-0.542215	-0.431640	0.078925	2.542782
22171	199307	-0.047724	-0.459459	-0.411734	0.099669	2.572606
22171	199308	-0.017686	-0.324750	-0.307064	0.068302	2.573571
22171	199309	-0.182561	-0.357067	-0.174506	0.031003	2.578674
22171	199310	-0.197563	-0.262421	-0.064858	-0.016873	2.611858
22171	199311	-0.234419	-0.264016	-0.029596	-0.014960	2.561245
22171	199312	-0.135315	-0.159913	-0.024598	-0.047585	2.513838
22171	199401	-0.115455	-0.128479	-0.013024	-0.074479	2.433607
22171	199402	-0.165892	-0.131531	0.034362	-0.115911	2.414693
22171	199403	-0.154489	-0.108096	0.046393	-0.174547	2.357880
22171	199404	-0.108814	-0.023531	0.085283	-0.244688	2.299621
22171	199405	-0.091487	-0.068777	0.022709	-0.044505	2.260667
22171	199406	-0.094502	-0.055833	0.038668	-0.083465	2.219406
22171	199407	0.094368	0.157789	0.063421	-0.198280	2.128926
22171	199408	0.209039	0.261203	0.052164	-0.304368	2.102862
22171	199409	0.209257	0.351381	0.142124	-0.897586	1.987670
22171	199410	NA	NA	NA	NA	NA
22171	199411	NA	NA	NA	NA	NA
22171	199412	NA	NA	NA	NA	NA
22171	199501	NA	NA	NA	NA	NA
22171	199502	NA	NA	NA	NA	NA
22171	199503	NA	NA	NA	NA	NA
22171	199504	NA	NA	NA	NA	NA
22171	199505	NA	NA	NA	NA	NA
22171	199506	NA	NA	NA	NA	NA
22171	199507	NA	NA	NA	NA	NA
22171	199508	NA	NA	NA	NA	NA
22171	199509	NA	NA	NA	NA	NA
22171	199510	NA	NA	NA	NA	NA
22171	199511	NA	NA	NA	NA	NA
22171	199512	NA	NA	NA	NA	NA
22171	199601	NA	NA	NA	NA	NA
22171	199602	NA	NA	NA	NA	NA
22171	199603	NA	NA	NA	NA	NA
22171	199604	NA	NA	NA	NA	NA
22171	199605	NA	NA	NA	NA	NA
22171	199606	NA	NA	NA	NA	NA
22171	199607	NA	NA	NA	NA	NA
22171	199608	NA	NA	NA	NA	NA
22171	199609	NA	NA	NA	NA	NA
22171	199610	NA	NA	NA	NA	NA
22171	199611	NA	NA	NA	NA	NA
22171	199612	NA	NA	NA	NA	NA
22171	199701	NA	NA	NA	NA	NA
22171	199702	NA	NA	NA	NA	NA
22171	199703	NA	NA	NA	NA	NA
22171	199704	NA	NA	NA	NA	NA
22171	199705	NA	NA	NA	NA	NA
22171	199706	NA	NA	NA	NA	NA
22171	199707	NA	NA	NA	NA	NA
22171	199708	NA	NA	NA	NA	NA
22171	199709	NA	NA	NA	NA	NA
22171	199710	NA	NA	NA	NA	NA
22171	199711	NA	NA	NA	NA	NA
22171	199712	NA	NA	NA	NA	NA
22171	199801	NA	NA	NA	NA	NA
22171	199802	NA	NA	NA	NA	NA
22171	199803	NA	NA	NA	NA	NA
22171	199804	NA	NA	NA	NA	NA
22171	199805	NA	NA	NA	NA	NA
22171	199806	NA	NA	NA	NA	NA
22171	199807	NA	NA	NA	NA	NA
22171	199808	NA	NA	NA	NA	NA
22171	199809	NA	NA	NA	NA	NA
22171	199810	NA	NA	NA	NA	NA
22171	199811	NA	NA	NA	NA	NA
22171	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
23544	198901	0.307004	0.178532	-0.128472	0.017216	2.126978
23544	198902	0.329630	0.225806	-0.103824	-0.006576	2.131549
23544	198903	0.334107	0.310558	-0.023549	-0.065080	2.115140
23544	198904	0.395686	0.349356	-0.046330	-0.048041	2.122205
23544	198905	0.433283	0.397077	-0.036206	-0.079896	2.129643
23544	198906	0.422255	0.411592	-0.010664	-0.097164	2.152967
23544	198907	0.411426	0.434710	0.023283	-0.125990	2.160304
23544	198908	0.341295	0.399411	0.058116	-0.172393	2.161940
23544	198909	0.322965	0.376555	0.053590	-0.215407	2.169613
23544	198910	0.272276	0.344047	0.071771	-0.217181	2.177024
23544	198911	0.301195	0.407845	0.106649	-0.192062	2.174267
23544	198912	0.383228	0.440944	0.057716	-0.129297	2.178365
23544	199001	0.414721	0.461035	0.046314	-0.111048	2.187637
23544	199002	0.385816	0.439432	0.053616	-0.032698	2.184274
23544	199003	0.398671	0.402560	0.003888	0.040968	2.205410
23544	199004	0.422675	0.389340	-0.033336	0.075860	2.221493
23544	199005	0.424497	0.370613	-0.053883	0.102739	2.233794
23544	199006	0.417271	0.337185	-0.080087	0.112738	2.224806
23544	199007	0.453319	0.385585	-0.067734	0.096593	2.223558
23544	199008	0.447590	0.363297	-0.084292	0.123445	2.232746
23544	199009	0.461221	0.321531	-0.139690	0.254532	2.240095
23544	199010	0.525909	0.384247	-0.141662	0.285347	2.245762
23544	199011	0.501899	0.311556	-0.190343	0.356626	2.262608
23544	199012	0.441654	0.259763	-0.181891	0.287031	2.262708
23544	199101	0.444893	0.260761	-0.184132	0.276981	2.268415
23544	199102	0.496308	0.298616	-0.197693	0.233880	2.273373
23544	199103	0.535746	0.366930	-0.168815	0.155674	2.287212
23544	199104	0.487467	0.351509	-0.135959	0.105140	2.282518
23544	199105	0.492943	0.397090	-0.095852	0.053849	2.292677
23544	199106	0.501907	0.440718	-0.061189	0.024602	2.300479
23544	199107	0.463699	0.374556	-0.089143	0.048380	2.322304
23544	199108	0.471794	0.408337	-0.063457	0.015323	2.324572
23544	199109	0.513827	0.431638	-0.082189	-0.027791	2.325640
23544	199110	0.510654	0.420393	-0.090261	-0.016211	2.311357
23544	199111	0.540982	0.459415	-0.081568	-0.030276	2.317345
23544	199112	0.488054	0.507848	0.019795	-0.031329	2.312469
23544	199201	0.396951	0.442314	0.045362	-0.079157	2.312491
23544	199202	0.337166	0.460483	0.123317	-0.145749	2.323313
23544	199203	0.308096	0.384441	0.076346	-0.216290	2.311096
23544	199204	0.319597	0.408138	0.088541	-0.192770	2.303122
23544	199205	0.233111	0.294942	0.061831	-0.167414	2.313710
23544	199206	0.257272	0.330954	0.073682	-0.161501	2.293021
23544	199207	0.250108	0.272049	0.021941	-0.125250	2.307074
23544	199208	0.237159	0.247851	0.010692	-0.135811	2.311100
23544	199209	0.265426	0.284329	0.018903	-0.129609	2.309564
23544	199210	0.235278	0.224502	-0.010776	-0.107839	2.307846
23544	199211	0.264981	0.215832	-0.049149	-0.085872	2.292227
23544	199212	0.364405	0.324188	-0.040217	-0.123660	2.265798
23544	199301	0.408492	0.342711	-0.065781	-0.112500	2.273684
23544	199302	0.401383	0.297603	-0.103779	-0.096337	2.249225
23544	199303	0.241031	0.090791	-0.150240	0.127294	2.211138
23544	199304	0.380770	0.353427	-0.027343	-0.194324	2.164319
23544	199305	0.378976	0.308428	-0.070547	-0.011470	2.142640
23544	199306	0.398858	0.313850	-0.085008	-0.009848	2.126894
23544	199307	0.336055	0.260919	-0.075136	-0.017820	2.132851
23544	199308	0.376633	0.306056	-0.070577	-0.011425	2.118062
23544	199309	0.334055	0.296821	-0.037234	-0.022028	2.102820
23544	199310	0.402135	0.395945	-0.006190	-0.073314	2.075833
23544	199311	0.347521	0.371634	0.024114	-0.106482	2.020933
23544	199312	0.281869	0.292618	0.010749	-0.044549	1.970601
23544	199401	0.305457	0.314041	0.008584	-0.073448	1.936331
23544	199402	0.300172	0.321389	0.021217	-0.083076	1.891195
23544	199403	0.355495	0.411396	0.055900	-0.157219	1.883978
23544	199404	0.246267	0.234702	-0.011565	0.061034	1.873222
23544	199405	0.233995	0.269680	0.035685	-0.067672	1.868130
23544	199406	0.154677	0.187577	0.032899	-0.045235	1.846677
23544	199407	0.270985	0.247127	-0.023858	0.004646	1.843960
23544	199408	0.268642	0.313237	0.044595	-0.079350	1.833660
23544	199409	0.230618	0.309267	0.078650	-0.108222	1.829530
23544	199410	0.187216	0.218479	0.031263	-0.045620	1.833410
23544	199411	0.161618	0.102752	-0.058866	0.055747	1.833170
23544	199412	0.108482	0.052879	-0.055603	0.045602	1.841462
23544	199501	0.224263	0.020709	-0.203554	0.109458	1.830784
23544	199502	0.346074	0.219220	-0.126854	-0.013227	1.828567
23544	199503	0.362272	0.290532	-0.071740	-0.039361	1.841709
23544	199504	0.476561	0.475347	-0.001214	-0.331531	1.848421
23544	199505	0.513356	0.512680	-0.000676	-0.335165	1.847003
23544	199506	0.536179	0.583412	0.047234	-0.379281	1.848113
23544	199507	0.491051	0.514173	0.023122	-0.381846	1.849725
23544	199508	0.496720	0.457755	-0.038964	-0.328009	1.857046
23544	199509	0.515836	0.458986	-0.056850	-0.276561	1.857716
23544	199510	0.509105	0.463472	-0.045633	-0.267373	1.867492
23544	199511	0.564783	0.553576	-0.011208	-0.295898	1.880765
23544	199512	0.589125	0.577114	-0.012011	-0.283339	1.900657
23544	199601	0.447864	0.517977	0.070113	-0.333693	1.906645
23544	199602	0.427701	0.455210	0.027509	-0.244772	1.899717
23544	199603	0.470916	0.470951	0.000035	-0.231785	1.917064
23544	199604	0.514263	0.555555	0.041292	-0.262724	1.935282
23544	199605	0.446198	0.466809	0.020611	-0.173889	1.942157
23544	199606	0.463179	0.404189	-0.058990	-0.026527	1.960798
23544	199607	0.476778	0.471652	-0.005126	-0.052388	1.960425
23544	199608	0.449211	0.486673	0.037462	0.001078	1.953728
23544	199609	0.423997	0.470302	0.046305	-0.042976	1.964410
23544	199610	0.459708	0.481417	0.021709	0.037902	1.986221
23544	199611	0.554319	0.572733	0.018414	-0.371028	2.036639
23544	199612	0.572188	0.512792	-0.059396	-0.245783	2.091818
23544	199701	0.595101	0.532092	-0.063009	-0.199215	2.129491
23544	199702	0.604222	0.563991	-0.040231	-0.262982	2.215317
23544	199703	0.622388	0.555746	-0.066643	-0.222500	2.219657
23544	199704	0.605484	0.474464	-0.131019	-0.117033	2.248071
23544	199705	0.649640	0.524496	-0.125144	-0.138889	2.261858
23544	199706	0.693117	0.601370	-0.091747	-0.225528	2.314331
23544	199707	0.704428	0.591503	-0.112925	-0.191421	2.328704
23544	199708	0.741820	0.625674	-0.116146	-0.229458	2.347201
23544	199709	0.767296	0.674711	-0.092585	-0.683621	2.349468
23544	199710	0.695448	0.628327	-0.067121	-0.496752	2.373430
23544	199711	0.546473	0.476919	-0.069553	-0.278590	2.371564
23544	199712	0.532764	0.526466	-0.006298	-0.368474	2.378746
23544	199801	0.555435	0.539475	-0.015960	-0.381237	2.399059
23544	199802	0.490633	0.492535	0.001902	-0.346504	2.383466
23544	199803	0.441081	0.450196	0.009115	-0.351754	2.391093
23544	199804	0.402986	0.417651	0.014666	-0.341369	2.397525
23544	199805	0.351230	0.373509	0.022279	-0.341044	2.392173
23544	199806	0.298936	0.297657	-0.001279	-0.299145	2.401619
23544	199807	0.279079	0.294049	0.014970	-0.305033	2.408163
23544	199808	0.273390	0.284169	0.010779	-0.307244	2.403302
23544	199809	0.148712	0.053555	-0.095157	0.215327	2.410342
23544	199810	0.103668	0.043636	-0.060032	0.118403	2.410682
23544	199811	0.158802	0.168695	0.009893	-0.066301	2.405998
23544	199812	0.104298	0.122500	0.018202	-0.045141	2.402262

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
25735	198901	0.297287	0.508683	0.211396	-0.129511	2.044735
25735	198902	0.535196	0.646672	0.111476	-0.075120	2.035851
25735	198903	0.587207	0.659798	0.072591	-0.042562	2.034114
25735	198904	0.136883	-0.098573	-0.235456	0.070672	2.035855
25735	198905	0.173845	-0.159736	-0.333581	0.090195	2.042197
25735	198906	0.127117	-0.091638	-0.218755	0.045032	2.028384
25735	198907	-0.128324	-0.619759	-0.491436	0.128232	2.043406
25735	198908	0.019192	-0.318928	-0.338120	0.092906	2.031309
25735	198909	0.202932	0.070075	-0.132857	-0.047569	2.047813
25735	198910	0.856552	0.793938	-0.062614	-0.119960	2.048785
25735	198911	1.473423	1.408741	-0.064682	-0.180011	2.046708
25735	198912	1.291008	1.448267	0.157258	-0.208693	2.081486
25735	199001	1.327279	1.446300	0.119022	-0.187887	2.119348
25735	199002	1.384117	1.516981	0.132865	-0.167357	2.124554
25735	199003	1.321772	1.426868	0.105097	-0.129377	2.129058
25735	199004	1.627058	1.982209	0.355152	-0.180393	2.081011
25735	199005	1.541477	2.045364	0.503887	-0.194698	2.069776
25735	199006	1.758057	2.317407	0.559350	-0.215698	2.043203
25735	199007	1.801499	2.375235	0.573736	-0.220854	2.004136
25735	199008	1.930979	2.337367	0.406388	-0.167623	2.023845
25735	199009	2.080458	2.763193	0.682734	-0.125784	2.024035
25735	199010	1.511229	1.840002	0.328773	-0.063572	2.070255
25735	199011	0.987857	1.293945	0.306089	-0.014487	2.034880
25735	199012	0.955719	0.675850	-0.279869	0.066815	2.078977
25735	199101	1.135204	0.638595	-0.496609	0.081242	2.101719
25735	199102	0.953009	0.485140	-0.467868	0.062915	2.018454
25735	199103	0.889320	0.431892	-0.457428	0.039276	2.048063
25735	199104	0.855863	0.245561	-0.610302	0.058048	2.035754
25735	199105	0.939936	0.154769	-0.785168	0.069002	2.027842
25735	199106	0.526501	-0.930948	-1.457449	0.188192	2.117020
25735	199107	0.795106	-0.681401	-1.476507	0.205379	2.096586
25735	199108	0.263720	-0.568935	-0.832654	0.088141	1.830640
25735	199109	0.550897	-0.587654	-1.138551	0.100437	1.764608
25735	199110	0.557477	-0.368707	-0.926185	0.075423	1.713387
25735	199111	0.670306	-0.894550	-1.564855	0.145457	1.825994
25735	199112	2.631863	-0.402455	-3.034318	0.122031	1.908133
25735	199201	3.184627	-0.799770	-3.984397	0.346647	1.842808
25735	199202	NA	NA	NA	NA	NA
25735	199203	NA	NA	NA	NA	NA
25735	199204	NA	NA	NA	NA	NA
25735	199205	NA	NA	NA	NA	NA
25735	199206	NA	NA	NA	NA	NA
25735	199207	NA	NA	NA	NA	NA
25735	199208	NA	NA	NA	NA	NA
25735	199209	NA	NA	NA	NA	NA
25735	199210	NA	NA	NA	NA	NA
25735	199211	NA	NA	NA	NA	NA
25735	199212	NA	NA	NA	NA	NA
25735	199301	NA	NA	NA	NA	NA
25735	199302	NA	NA	NA	NA	NA
25735	199303	NA	NA	NA	NA	NA
25735	199304	NA	NA	NA	NA	NA
25735	199305	NA	NA	NA	NA	NA
25735	199306	NA	NA	NA	NA	NA
25735	199307	NA	NA	NA	NA	NA
25735	199308	NA	NA	NA	NA	NA
25735	199309	NA	NA	NA	NA	NA
25735	199310	NA	NA	NA	NA	NA
25735	199311	NA	NA	NA	NA	NA
25735	199312	NA	NA	NA	NA	NA
25735	199401	NA	NA	NA	NA	NA
25735	199402	NA	NA	NA	NA	NA
25735	199403	NA	NA	NA	NA	NA
25735	199404	NA	NA	NA	NA	NA
25735	199405	NA	NA	NA	NA	NA
25735	199406	NA	NA	NA	NA	NA
25735	199407	NA	NA	NA	NA	NA
25735	199408	NA	NA	NA	NA	NA
25735	199409	NA	NA	NA	NA	NA
25735	199410	NA	NA	NA	NA	NA
25735	199411	NA	NA	NA	NA	NA
25735	199412	NA	NA	NA	NA	NA
25735	199501	NA	NA	NA	NA	NA
25735	199502	NA	NA	NA	NA	NA
25735	199503	NA	NA	NA	NA	NA
25735	199504	NA	NA	NA	NA	NA
25735	199505	NA	NA	NA	NA	NA
25735	199506	NA	NA	NA	NA	NA
25735	199507	NA	NA	NA	NA	NA
25735	199508	NA	NA	NA	NA	NA
25735	199509	NA	NA	NA	NA	NA
25735	199510	NA	NA	NA	NA	NA
25735	199511	NA	NA	NA	NA	NA
25735	199512	NA	NA	NA	NA	NA
25735	199601	NA	NA	NA	NA	NA
25735	199602	NA	NA	NA	NA	NA
25735	199603	NA	NA	NA	NA	NA
25735	199604	NA	NA	NA	NA	NA
25735	199605	NA	NA	NA	NA	NA
25735	199606	NA	NA	NA	NA	NA
25735	199607	NA	NA	NA	NA	NA
25735	199608	NA	NA	NA	NA	NA
25735	199609	NA	NA	NA	NA	NA
25735	199610	NA	NA	NA	NA	NA
25735	199611	NA	NA	NA	NA	NA
25735	199612	NA	NA	NA	NA	NA
25735	199701	NA	NA	NA	NA	NA
25735	199702	NA	NA	NA	NA	NA
25735	199703	NA	NA	NA	NA	NA
25735	199704	NA	NA	NA	NA	NA
25735	199705	NA	NA	NA	NA	NA
25735	199706	NA	NA	NA	NA	NA
25735	199707	NA	NA	NA	NA	NA
25735	199708	NA	NA	NA	NA	NA
25735	199709	NA	NA	NA	NA	NA
25735	199710	NA	NA	NA	NA	NA
25735	199711	NA	NA	NA	NA	NA
25735	199712	NA	NA	NA	NA	NA
25735	199801	NA	NA	NA	NA	NA
25735	199802	NA	NA	NA	NA	NA
25735	199803	NA	NA	NA	NA	NA
25735	199804	NA	NA	NA	NA	NA
25735	199805	NA	NA	NA	NA	NA
25735	199806	NA	NA	NA	NA	NA
25735	199807	NA	NA	NA	NA	NA
25735	199808	NA	NA	NA	NA	NA
25735	199809	NA	NA	NA	NA	NA
25735	199810	NA	NA	NA	NA	NA
25735	199811	NA	NA	NA	NA	NA
25735	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
26438	198901	1.358383	1.454214	0.095831	-1.029128	2.090520
26438	198902	1.308739	1.368213	0.059474	-1.048740	2.093918
26438	198903	1.305707	1.362136	0.056429	-1.023920	2.094732
26438	198904	1.313932	1.289475	-0.024457	-1.069189	2.104346
26438	198905	1.305554	1.238483	-0.067071	-1.045397	2.097174
26438	198906	1.318067	1.261682	-0.056385	-1.004917	2.116324
26438	198907	1.283468	1.195251	-0.088217	-0.994150	2.131995
26438	198908	1.283270	1.290083	0.006813	-1.047756	2.124846
26438	198909	1.295553	1.296526	0.000974	-1.023809	2.128855
26438	198910	1.236909	1.243509	0.006599	-1.002224	2.138787
26438	198911	1.161030	1.257345	0.096315	-0.361531	2.135008
26438	198912	1.137201	1.232440	0.095240	-0.317775	2.140609
26438	199001	1.142410	1.254008	0.111597	-0.329289	2.139201
26438	199002	1.223357	1.306010	0.082653	-0.187552	2.138141
26438	199003	1.174858	1.278475	0.103617	-0.146193	2.150714
26438	199004	1.179363	1.297617	0.118253	-0.129727	2.162162
26438	199005	1.105585	1.221968	0.116383	-0.117021	2.187803
26438	199006	1.112192	1.204883	0.092691	-0.120004	2.184969
26438	199007	1.104216	1.203287	0.099071	-0.128204	2.187216
26438	199008	1.063321	1.120245	0.056925	-0.094497	2.196598
26438	199009	0.994880	1.062318	0.067438	0.057477	2.206685
26438	199010	1.020795	1.115019	0.094224	0.094759	2.203688
26438	199011	0.980358	0.896433	-0.083924	0.238475	2.244396
26438	199012	0.999633	0.982894	-0.016739	0.019493	2.242311
26438	199101	0.957928	0.998332	0.040403	0.023903	2.247551
26438	199102	0.802513	0.901468	0.098955	-0.119299	2.250959
26438	199103	0.772109	0.876919	0.104810	-0.184950	2.264374
26438	199104	0.758354	0.919288	0.160933	-0.265917	2.271497
26438	199105	0.915164	1.191126	0.275962	-0.333546	2.280985
26438	199106	0.931856	1.220360	0.288504	-0.349832	2.293738
26438	199107	1.028805	1.297939	0.269134	-0.320786	2.315382
26438	199108	1.130212	1.406464	0.276252	-0.323972	2.320206
26438	199109	1.102064	1.340165	0.238102	-0.371652	2.325532
26438	199110	1.190162	1.402088	0.211926	-0.349080	2.319106
26438	199111	1.157658	1.300268	0.142609	-0.343001	2.319005
26438	199112	1.122239	1.303967	0.181727	-0.099960	2.317027
26438	199201	1.166477	1.206022	0.039545	-0.139233	2.320650
26438	199202	1.277801	1.306504	0.028703	-0.111886	2.322807
26438	199203	1.261935	1.345006	0.083071	-0.206606	2.291448
26438	199204	1.195148	1.272550	0.077402	-0.146416	2.297344
26438	199205	1.030309	0.940572	-0.089737	-0.101316	2.315715
26438	199206	0.987269	0.907015	-0.080253	-0.101312	2.298204
26438	199207	0.879892	0.886572	0.006679	-0.124246	2.307978
26438	199208	0.742304	0.838673	0.096370	-0.181005	2.310512
26438	199209	0.772260	0.861173	0.088913	-0.150109	2.319263
26438	199210	0.624018	0.749683	0.125666	-0.148126	2.310650
26438	199211	0.658424	0.952864	0.294440	-0.207687	2.295700
26438	199212	0.697396	0.989189	0.291793	-0.264738	2.274410
26438	199301	0.695326	0.991400	0.296074	-0.271210	2.277130
26438	199302	0.617500	0.941705	0.324204	-0.292846	2.250052
26438	199303	0.541247	0.781960	0.240713	-0.238334	2.213622
26438	199304	0.593539	0.836079	0.242540	-0.361966	2.168680
26438	199305	0.602533	0.955944	0.353411	-0.342659	2.137240
26438	199306	0.551654	0.872581	0.320927	-0.313743	2.121147
26438	199307	0.598702	0.928272	0.329570	-0.372205	2.118464
26438	199308	0.572570	0.859920	0.287350	-0.346411	2.104661
26438	199309	0.577275	0.856568	0.279293	-0.333085	2.086331
26438	199310	0.590324	0.792248	0.201925	-0.307782	2.068684
26438	199311	0.629850	0.751833	0.121983	-0.223435	2.008632
26438	199312	0.642621	0.798153	0.155532	-0.273648	1.965461
26438	199401	0.624289	0.780543	0.156254	-0.294194	1.931519
26438	199402	0.652764	0.785395	0.132631	-0.264427	1.878047
26438	199403	0.701790	0.855671	0.153881	-0.246235	1.870777
26438	199404	0.693030	0.776890	0.083860	-0.130272	1.858558
26438	199405	0.810838	0.781087	-0.029751	-0.096745	1.864723
26438	199406	0.861959	0.879920	0.017962	-0.148692	1.844495
26438	199407	0.683634	0.618465	-0.065169	-0.011434	1.844254
26438	199408	0.727130	0.464385	-0.262745	0.167259	1.834809
26438	199409	0.717136	0.445476	-0.271660	0.154659	1.826490
26438	199410	0.626677	0.420844	-0.205833	0.137057	1.823079
26438	199411	0.583791	0.432465	-0.151326	0.048338	1.819695
26438	199412	0.407154	0.060254	-0.346900	0.195368	1.814734
26438	199501	0.426043	0.026791	-0.399252	0.223511	1.812978
26438	199502	0.297920	0.042164	-0.255755	0.154315	1.809660
26438	199503	0.426872	0.096624	-0.330247	0.211221	1.826135
26438	199504	0.466829	0.302529	-0.164301	0.004144	1.821937
26438	199505	0.435823	0.319538	-0.116285	-0.023045	1.823434
26438	199506	0.453052	0.307524	-0.145528	0.002306	1.819395
26438	199507	0.519651	0.403027	-0.116624	-0.024683	1.813281
26438	199508	0.581681	0.642319	0.060637	-0.326634	1.814774
26438	199509	0.617277	0.656631	0.039354	-0.254372	1.811118
26438	199510	0.652446	0.659030	0.006584	-0.254617	1.816829
26438	199511	0.647500	0.679271	0.031771	-0.253139	1.829671
26438	199512	0.692594	0.712194	0.019600	-0.231738	1.836985
26438	199601	0.718256	0.727285	0.009029	-0.204737	1.842856
26438	199602	0.875858	0.861437	-0.014420	-0.188159	1.840170
26438	199603	0.892244	0.906057	0.013813	-0.250233	1.874123
26438	199604	0.826889	0.814972	-0.011918	-0.188810	1.884795
26438	199605	1.006450	0.814128	-0.192322	0.015227	1.893036
26438	199606	0.964036	0.821459	-0.142577	0.012743	1.904519
26438	199607	0.989590	0.834110	-0.155480	0.016361	1.922154
26438	199608	0.978896	0.726032	-0.252863	0.235342	1.911280
26438	199609	0.931041	0.681462	-0.249579	0.184326	1.934718
26438	199610	0.876451	0.667088	-0.209363	0.195132	1.951791
26438	199611	0.802184	0.688664	-0.113520	-0.355518	1.996711
26438	199612	0.740110	0.664436	-0.075675	-0.361525	2.041993
26438	199701	0.698394	0.580793	-0.117601	-0.307757	2.086402
26438	199702	0.739578	0.669546	-0.070032	-0.376003	2.187603
26438	199703	0.736017	0.642639	-0.093377	-0.358982	2.206325
26438	199704	0.751091	0.675794	-0.075297	-0.356999	2.216348
26438	199705	0.695236	0.704436	0.009200	-0.477790	2.210838
26438	199706	0.706638	0.699472	-0.007167	-0.494799	2.252645
26438	199707	0.672520	0.694130	0.021610	-0.500906	2.252479
26438	199708	0.646300	0.709826	0.063525	-0.553944	2.267019
26438	199709	0.953554	1.111051	0.157497	-1.520391	2.269691
26438	199710	0.975290	1.267377	0.292087	-1.238748	2.278537
26438	199711	1.020851	1.481020	0.460170	-1.131646	2.277814
26438	199712	1.047681	1.532106	0.484424	-1.124538	2.294952
26438	199801	1.044294	1.601176	0.556881	-1.137076	2.267305
26438	199802	1.000595	1.573261	0.572666	-1.083615	2.280378
26438	199803	0.979873	1.520648	0.540774	-0.954260	2.267983
26438	199804	1.016591	1.567015	0.550423	-0.901227	2.260715
26438	199805	0.939546	1.501877	0.562331	-0.867896	2.242932
26438	199806	0.949881	1.488952	0.539071	-0.836768	2.279720
26438	199807	0.932420	1.452289	0.519869	-0.762527	2.271081
26438	199808	0.970774	1.496282	0.525509	-0.734674	2.236618
26438	199809	0.812553	1.366960	0.554406	-0.368907	2.251621
26438	199810	0.777794	1.117233	0.339440	-0.325787	2.224130
26438	199811	0.821298	1.004803	0.183505	-0.111779	2.186445
26438	199812	0.827418	0.993711	0.166294	-0.103957	2.194482

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
26454	198901	0.799287	0.650920	-0.148367	-0.504125	2.131220
26454	198902	0.783221	0.718825	-0.064395	-0.601985	2.139844
26454	198903	0.809476	0.727111	-0.082364	-0.569089	2.141546
26454	198904	0.764885	0.673274	-0.091611	-0.529712	2.144920
26454	198905	0.789962	0.744867	-0.045095	-0.569055	2.142413
26454	198906	0.793606	0.744035	-0.049571	-0.489569	2.154495
26454	198907	0.782824	0.755665	-0.027159	-0.519453	2.154664
26454	198908	0.829706	0.864400	0.034693	-0.586548	2.144853
26454	198909	0.908114	0.990001	0.081887	-0.717983	2.142607
26454	198910	0.915452	1.012150	0.096697	-0.707469	2.154391
26454	198911	1.043860	1.131954	0.088095	-0.431905	2.160093
26454	198912	1.081623	1.147019	0.065396	-0.390176	2.170348
26454	199001	1.104461	1.158302	0.053841	-0.370152	2.177660
26454	199002	1.154898	1.247927	0.093028	-0.278642	2.180949
26454	199003	1.130159	1.304525	0.174366	-0.259770	2.185161
26454	199004	1.139969	1.315529	0.175559	-0.227877	2.194228
26454	199005	1.123178	1.254660	0.131481	-0.185519	2.216767
26454	199006	1.113233	1.262656	0.149424	-0.212511	2.203191
26454	199007	1.118436	1.266610	0.148174	-0.220628	2.204640
26454	199008	1.071648	1.215414	0.143766	-0.195470	2.209314
26454	199009	1.065992	1.208880	0.142889	0.006819	2.222878
26454	199010	1.037027	1.193031	0.156004	0.071905	2.227782
26454	199011	0.968954	1.185025	0.216071	0.102701	2.238153
26454	199012	0.853121	0.984651	0.131530	0.035507	2.243619
26454	199101	0.815207	0.915929	0.100722	0.104446	2.249457
26454	199102	0.637994	0.549982	-0.088012	0.121752	2.261815
26454	199103	0.681194	0.477824	-0.203369	0.170260	2.277422
26454	199104	0.676562	0.507018	-0.169544	0.114357	2.280130
26454	199105	0.712965	0.583157	-0.129808	0.068578	2.291480
26454	199106	0.712022	0.569066	-0.142956	0.093196	2.300279
26454	199107	0.687247	0.504268	-0.182980	0.145439	2.322168
26454	199108	0.679168	0.526774	-0.152394	0.128303	2.325119
26454	199109	0.660433	0.524560	-0.135873	0.059188	2.332229
26454	199110	0.719807	0.514603	-0.205204	0.096918	2.330112
26454	199111	0.697038	0.454095	-0.242943	0.108025	2.324446
26454	199112	0.814329	0.494385	-0.319944	0.258783	2.323196
26454	199201	0.796093	0.545315	-0.250778	0.134362	2.320475
26454	199202	0.973418	0.875154	-0.098264	0.068486	2.320790
26454	199203	0.817260	0.798631	-0.018629	-0.071688	2.293613
26454	199204	0.800489	0.764123	-0.036366	-0.010095	2.293291
26454	199205	0.651269	0.659935	0.008666	-0.079045	2.309082
26454	199206	0.627643	0.623272	-0.004371	-0.074515	2.293282
26454	199207	0.647814	0.610896	-0.036918	-0.096036	2.314258
26454	199208	0.701061	0.633514	-0.067547	-0.077615	2.334770
26454	199209	0.700327	0.597697	-0.102630	-0.034665	2.346120
26454	199210	0.662522	0.698781	0.036259	-0.116944	2.337345
26454	199211	0.581773	0.745621	0.163848	-0.169141	2.305371
26454	199212	0.596824	0.743402	0.146578	-0.195800	2.282152
26454	199301	0.624963	0.746240	0.121277	-0.201864	2.282598
26454	199302	0.653733	0.717495	0.063762	-0.156645	2.256768
26454	199303	0.655319	0.684636	0.029317	-0.103293	2.229531
26454	199304	0.641035	0.664669	0.023634	-0.214412	2.186175
26454	199305	0.625402	0.553513	-0.071889	0.059229	2.154157
26454	199306	0.674349	0.584482	-0.089867	0.057155	2.138186
26454	199307	0.728530	0.697012	-0.031518	-0.040045	2.137651
26454	199308	0.695389	0.660639	-0.034750	-0.053225	2.131403
26454	199309	0.666801	0.661705	-0.005096	-0.065125	2.112245
26454	199310	0.660555	0.584774	-0.075781	-0.029802	2.092969
26454	199311	0.710924	0.716793	0.005869	-0.074033	2.044304
26454	199312	0.595558	0.653010	0.057452	-0.097377	1.990188
26454	199401	0.628015	0.717421	0.089406	-0.165284	1.956437
26454	199402	0.618818	0.741783	0.122965	-0.203272	1.899410
26454	199403	0.662677	0.835853	0.173175	-0.204517	1.891963
26454	199404	0.597439	0.821545	0.224106	-0.159404	1.882560
26454	199405	0.665435	0.931971	0.266536	-0.358068	1.881152
26454	199406	0.598089	0.881650	0.283560	-0.328263	1.859417
26454	199407	0.592889	0.852518	0.259629	-0.238926	1.859592
26454	199408	0.703621	0.887087	0.183466	-0.219703	1.856955
26454	199409	0.676720	0.844243	0.167523	-0.228547	1.850160
26454	199410	0.666867	0.916233	0.249366	-0.248590	1.846287
26454	199411	0.570430	0.688218	0.117787	-0.212250	1.847677
26454	199412	0.633042	0.770231	0.137189	-0.181635	1.842081
26454	199501	0.671894	0.730223	0.058329	-0.161153	1.831568
26454	199502	0.634456	0.765610	0.131154	-0.256924	1.834631
26454	199503	0.687469	0.709008	0.021539	-0.152817	1.848633
26454	199504	0.790986	0.770933	-0.020053	-0.295744	1.848210
26454	199505	0.806825	0.873705	0.066880	-0.327845	1.850325
26454	199506	0.934024	0.980869	0.046845	-0.306572	1.849314
26454	199507	0.881709	0.931524	0.049816	-0.305042	1.845982
26454	199508	1.022116	0.994707	-0.027409	-0.311040	1.844045
26454	199509	0.970593	0.998748	0.028155	-0.315387	1.841153
26454	199510	0.966427	0.961447	-0.004980	-0.286143	1.850114
26454	199511	0.945767	0.960467	0.014700	-0.299123	1.868481
26454	199512	0.894208	0.976946	0.082738	-0.320463	1.892715
26454	199601	0.766300	0.841342	0.075042	-0.274309	1.899856
26454	199602	0.856814	0.883995	0.027181	-0.211339	1.891819
26454	199603	0.820322	0.875989	0.055667	-0.243236	1.925104
26454	199604	0.847076	0.949339	0.102263	-0.311612	1.941720
26454	199605	0.834026	0.895523	0.061497	-0.304312	1.956791
26454	199606	0.722179	0.829502	0.107323	-0.306802	1.968327
26454	199607	0.725652	0.820517	0.094865	-0.283182	1.973064
26454	199608	0.594573	0.687730	0.093157	-0.202728	1.972512
26454	199609	0.602652	0.648101	0.045449	-0.186925	1.977494
26454	199610	0.660485	0.738725	0.078241	-0.131386	1.993114
26454	199611	0.543223	0.605052	0.061829	-0.521596	2.028035
26454	199612	0.519152	0.602382	0.083230	-0.530788	2.078244
26454	199701	0.524880	0.614919	0.090039	-0.483387	2.111952
26454	199702	0.519907	0.571520	0.051613	-0.484647	2.203201
26454	199703	0.542337	0.568434	0.026096	-0.450690	2.204814
26454	199704	0.496278	0.503492	0.007214	-0.393803	2.215678
26454	199705	0.517232	0.507962	-0.009270	-0.375211	2.208348
26454	199706	0.548548	0.544849	-0.003699	-0.391665	2.264659
26454	199707	0.563764	0.611735	0.047971	-0.423592	2.259450
26454	199708	0.564812	0.641767	0.076954	-0.464536	2.277405
26454	199709	0.581892	0.638143	0.056251	-0.655694	2.296637
26454	199710	0.631647	0.665630	0.033983	-0.389284	2.329005
26454	199711	0.729447	0.763962	0.034516	-0.187937	2.330286
26454	199712	0.793687	0.776909	-0.016778	-0.151182	2.363748
26454	199801	0.806860	0.815461	0.008601	-0.164044	2.395665
26454	199802	0.782772	0.861779	0.079007	-0.177125	2.366532
26454	199803	0.853302	0.823195	-0.030107	-0.063175	2.352631
26454	199804	0.826407	0.797169	-0.029237	-0.065174	2.338711
26454	199805	0.751056	0.739241	-0.011815	-0.054528	2.315117
26454	199806	0.711369	0.681118	-0.030251	-0.046873	2.350175
26454	199807	0.704424	0.655185	-0.049240	-0.034191	2.336462
26454	199808	0.693275	0.640671	-0.052604	-0.026820	2.334346
26454	199809	0.722623	0.663002	-0.059621	0.202470	2.344558
26454	199810	0.651876	0.560045	-0.091832	0.109761	2.303575
26454	199811	0.617347	0.453422	-0.163924	0.159216	2.258706
26454	199812	0.563242	0.411007	-0.152235	0.159324	2.204749

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
27503	198901	1.015913	1.857083	0.841170	-0.118621	1.667382
27503	198902	1.038927	1.997240	0.958312	-0.134984	1.608930
27503	198903	1.349894	2.607551	1.257657	-0.120843	1.540364
27503	198904	0.401898	0.645219	0.243320	0.092860	1.541879
27503	198905	-0.383070	-0.826245	-0.443175	0.109078	1.659504
27503	198906	-0.120075	-0.851309	-0.731234	0.178675	1.509989
27503	198907	-0.535786	1.079790	1.615577	-0.141310	1.720456
27503	198908	NA	NA	NA	NA	NA
27503	198909	NA	NA	NA	NA	NA
27503	198910	NA	NA	NA	NA	NA
27503	198911	NA	NA	NA	NA	NA
27503	198912	NA	NA	NA	NA	NA
27503	199001	NA	NA	NA	NA	NA
27503	199002	NA	NA	NA	NA	NA
27503	199003	NA	NA	NA	NA	NA
27503	199004	NA	NA	NA	NA	NA
27503	199005	NA	NA	NA	NA	NA
27503	199006	NA	NA	NA	NA	NA
27503	199007	NA	NA	NA	NA	NA
27503	199008	NA	NA	NA	NA	NA
27503	199009	NA	NA	NA	NA	NA
27503	199010	NA	NA	NA	NA	NA
27503	199011	NA	NA	NA	NA	NA
27503	199012	NA	NA	NA	NA	NA
27503	199101	NA	NA	NA	NA	NA
27503	199102	NA	NA	NA	NA	NA
27503	199103	NA	NA	NA	NA	NA
27503	199104	NA	NA	NA	NA	NA
27503	199105	NA	NA	NA	NA	NA
27503	199106	NA	NA	NA	NA	NA
27503	199107	NA	NA	NA	NA	NA
27503	199108	NA	NA	NA	NA	NA
27503	199109	NA	NA	NA	NA	NA
27503	199110	NA	NA	NA	NA	NA
27503	199111	NA	NA	NA	NA	NA
27503	199112	NA	NA	NA	NA	NA
27503	199201	NA	NA	NA	NA	NA
27503	199202	NA	NA	NA	NA	NA
27503	199203	NA	NA	NA	NA	NA
27503	199204	NA	NA	NA	NA	NA
27503	199205	NA	NA	NA	NA	NA
27503	199206	NA	NA	NA	NA	NA
27503	199207	NA	NA	NA	NA	NA
27503	199208	NA	NA	NA	NA	NA
27503	199209	NA	NA	NA	NA	NA
27503	199210	NA	NA	NA	NA	NA
27503	199211	NA	NA	NA	NA	NA
27503	199212	NA	NA	NA	NA	NA
27503	199301	NA	NA	NA	NA	NA
27503	199302	NA	NA	NA	NA	NA
27503	199303	NA	NA	NA	NA	NA
27503	199304	NA	NA	NA	NA	NA
27503	199305	NA	NA	NA	NA	NA
27503	199306	NA	NA	NA	NA	NA
27503	199307	NA	NA	NA	NA	NA
27503	199308	NA	NA	NA	NA	NA
27503	199309	NA	NA	NA	NA	NA
27503	199310	NA	NA	NA	NA	NA
27503	199311	NA	NA	NA	NA	NA
27503	199312	NA	NA	NA	NA	NA
27503	199401	NA	NA	NA	NA	NA
27503	199402	NA	NA	NA	NA	NA
27503	199403	NA	NA	NA	NA	NA
27503	199404	NA	NA	NA	NA	NA
27503	199405	NA	NA	NA	NA	NA
27503	199406	NA	NA	NA	NA	NA
27503	199407	NA	NA	NA	NA	NA
27503	199408	NA	NA	NA	NA	NA
27503	199409	NA	NA	NA	NA	NA
27503	199410	NA	NA	NA	NA	NA
27503	199411	NA	NA	NA	NA	NA
27503	199412	NA	NA	NA	NA	NA
27503	199501	NA	NA	NA	NA	NA
27503	199502	NA	NA	NA	NA	NA
27503	199503	NA	NA	NA	NA	NA
27503	199504	NA	NA	NA	NA	NA
27503	199505	NA	NA	NA	NA	NA
27503	199506	NA	NA	NA	NA	NA
27503	199507	NA	NA	NA	NA	NA
27503	199508	NA	NA	NA	NA	NA
27503	199509	NA	NA	NA	NA	NA
27503	199510	NA	NA	NA	NA	NA
27503	199511	NA	NA	NA	NA	NA
27503	199512	NA	NA	NA	NA	NA
27503	199601	NA	NA	NA	NA	NA
27503	199602	NA	NA	NA	NA	NA
27503	199603	NA	NA	NA	NA	NA
27503	199604	NA	NA	NA	NA	NA
27503	199605	NA	NA	NA	NA	NA
27503	199606	NA	NA	NA	NA	NA
27503	199607	NA	NA	NA	NA	NA
27503	199608	NA	NA	NA	NA	NA
27503	199609	NA	NA	NA	NA	NA
27503	199610	NA	NA	NA	NA	NA
27503	199611	NA	NA	NA	NA	NA
27503	199612	NA	NA	NA	NA	NA
27503	199701	NA	NA	NA	NA	NA
27503	199702	NA	NA	NA	NA	NA
27503	199703	NA	NA	NA	NA	NA
27503	199704	NA	NA	NA	NA	NA
27503	199705	NA	NA	NA	NA	NA
27503	199706	NA	NA	NA	NA	NA
27503	199707	NA	NA	NA	NA	NA
27503	199708	NA	NA	NA	NA	NA
27503	199709	NA	NA	NA	NA	NA
27503	199710	NA	NA	NA	NA	NA
27503	199711	NA	NA	NA	NA	NA
27503	199712	NA	NA	NA	NA	NA
27503	199801	NA	NA	NA	NA	NA
27503	199802	NA	NA	NA	NA	NA
27503	199803	NA	NA	NA	NA	NA
27503	199804	NA	NA	NA	NA	NA
27503	199805	NA	NA	NA	NA	NA
27503	199806	NA	NA	NA	NA	NA
27503	199807	NA	NA	NA	NA	NA
27503	199808	NA	NA	NA	NA	NA
27503	199809	NA	NA	NA	NA	NA
27503	199810	NA	NA	NA	NA	NA
27503	199811	NA	NA	NA	NA	NA
27503	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
29701	198901	0.964641	0.280744	-0.683897	0.214845	1.950692
29701	198902	0.428272	0.560735	0.132463	-0.034149	1.828705
29701	198903	0.109271	-0.065926	-0.175197	0.050570	1.859972
29701	198904	-0.005732	-0.135796	-0.130064	0.064674	1.800218
29701	198905	0.106639	-0.108769	-0.215408	0.102017	1.803892
29701	198906	-0.106245	-0.257892	-0.151646	0.144399	1.780186
29701	198907	-0.351050	-1.081817	-0.730766	0.034775	1.667707
29701	198908	NA	NA	NA	NA	NA
29701	198909	NA	NA	NA	NA	NA
29701	198910	NA	NA	NA	NA	NA
29701	198911	NA	NA	NA	NA	NA
29701	198912	NA	NA	NA	NA	NA
29701	199001	NA	NA	NA	NA	NA
29701	199002	NA	NA	NA	NA	NA
29701	199003	NA	NA	NA	NA	NA
29701	199004	NA	NA	NA	NA	NA
29701	199005	NA	NA	NA	NA	NA
29701	199006	NA	NA	NA	NA	NA
29701	199007	NA	NA	NA	NA	NA
29701	199008	NA	NA	NA	NA	NA
29701	199009	NA	NA	NA	NA	NA
29701	199010	NA	NA	NA	NA	NA
29701	199011	NA	NA	NA	NA	NA
29701	199012	NA	NA	NA	NA	NA
29701	199101	NA	NA	NA	NA	NA
29701	199102	NA	NA	NA	NA	NA
29701	199103	NA	NA	NA	NA	NA
29701	199104	NA	NA	NA	NA	NA
29701	199105	NA	NA	NA	NA	NA
29701	199106	NA	NA	NA	NA	NA
29701	199107	NA	NA	NA	NA	NA
29701	199108	NA	NA	NA	NA	NA
29701	199109	NA	NA	NA	NA	NA
29701	199110	NA	NA	NA	NA	NA
29701	199111	NA	NA	NA	NA	NA
29701	199112	NA	NA	NA	NA	NA
29701	199201	NA	NA	NA	NA	NA
29701	199202	NA	NA	NA	NA	NA
29701	199203	NA	NA	NA	NA	NA
29701	199204	NA	NA	NA	NA	NA
29701	199205	NA	NA	NA	NA	NA
29701	199206	NA	NA	NA	NA	NA
29701	199207	NA	NA	NA	NA	NA
29701	199208	NA	NA	NA	NA	NA
29701	199209	NA	NA	NA	NA	NA
29701	199210	NA	NA	NA	NA	NA
29701	199211	NA	NA	NA	NA	NA
29701	199212	NA	NA	NA	NA	NA
29701	199301	NA	NA	NA	NA	NA
29701	199302	NA	NA	NA	NA	NA
29701	199303	NA	NA	NA	NA	NA
29701	199304	NA	NA	NA	NA	NA
29701	199305	NA	NA	NA	NA	NA
29701	199306	NA	NA	NA	NA	NA
29701	199307	NA	NA	NA	NA	NA
29701	199308	NA	NA	NA	NA	NA
29701	199309	NA	NA	NA	NA	NA
29701	199310	NA	NA	NA	NA	NA
29701	199311	NA	NA	NA	NA	NA
29701	199312	NA	NA	NA	NA	NA
29701	199401	NA	NA	NA	NA	NA
29701	199402	NA	NA	NA	NA	NA
29701	199403	NA	NA	NA	NA	NA
29701	199404	NA	NA	NA	NA	NA
29701	199405	NA	NA	NA	NA	NA
29701	199406	NA	NA	NA	NA	NA
29701	199407	NA	NA	NA	NA	NA
29701	199408	NA	NA	NA	NA	NA
29701	199409	NA	NA	NA	NA	NA
29701	199410	NA	NA	NA	NA	NA
29701	199411	NA	NA	NA	NA	NA
29701	199412	NA	NA	NA	NA	NA
29701	199501	NA	NA	NA	NA	NA
29701	199502	NA	NA	NA	NA	NA
29701	199503	NA	NA	NA	NA	NA
29701	199504	NA	NA	NA	NA	NA
29701	199505	NA	NA	NA	NA	NA
29701	199506	NA	NA	NA	NA	NA
29701	199507	NA	NA	NA	NA	NA
29701	199508	NA	NA	NA	NA	NA
29701	199509	NA	NA	NA	NA	NA
29701	199510	NA	NA	NA	NA	NA
29701	199511	NA	NA	NA	NA	NA
29701	199512	NA	NA	NA	NA	NA
29701	199601	NA	NA	NA	NA	NA
29701	199602	NA	NA	NA	NA	NA
29701	199603	NA	NA	NA	NA	NA
29701	199604	NA	NA	NA	NA	NA
29701	199605	NA	NA	NA	NA	NA
29701	199606	NA	NA	NA	NA	NA
29701	199607	NA	NA	NA	NA	NA
29701	199608	NA	NA	NA	NA	NA
29701	199609	NA	NA	NA	NA	NA
29701	199610	NA	NA	NA	NA	NA
29701	199611	NA	NA	NA	NA	NA
29701	199612	NA	NA	NA	NA	NA
29701	199701	NA	NA	NA	NA	NA
29701	199702	NA	NA	NA	NA	NA
29701	199703	NA	NA	NA	NA	NA
29701	199704	NA	NA	NA	NA	NA
29701	199705	NA	NA	NA	NA	NA
29701	199706	NA	NA	NA	NA	NA
29701	199707	NA	NA	NA	NA	NA
29701	199708	NA	NA	NA	NA	NA
29701	199709	NA	NA	NA	NA	NA
29701	199710	NA	NA	NA	NA	NA
29701	199711	NA	NA	NA	NA	NA
29701	199712	NA	NA	NA	NA	NA
29701	199801	NA	NA	NA	NA	NA
29701	199802	NA	NA	NA	NA	NA
29701	199803	NA	NA	NA	NA	NA
29701	199804	NA	NA	NA	NA	NA
29701	199805	NA	NA	NA	NA	NA
29701	199806	NA	NA	NA	NA	NA
29701	199807	NA	NA	NA	NA	NA
29701	199808	NA	NA	NA	NA	NA
29701	199809	NA	NA	NA	NA	NA
29701	199810	NA	NA	NA	NA	NA
29701	199811	NA	NA	NA	NA	NA
29701	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
30913	198901	0.051566	0.038776	-0.012790	0.034067	2.106403
30913	198902	-0.064554	-0.071207	-0.006653	0.001623	2.111250
30913	198903	-0.114244	-0.086476	0.027768	-0.024167	2.103869
30913	198904	-0.062530	-0.026294	0.036237	-0.052185	2.102410
30913	198905	-0.031243	0.008091	0.039334	-0.071244	2.107851
30913	198906	-0.185461	-0.041821	0.143640	-0.132703	2.118901
30913	198907	-0.250849	-0.048610	0.202238	-0.148551	2.125340
30913	198908	-0.252891	-0.101066	0.151825	-0.107597	2.142739
30913	198909	-0.089080	0.085126	0.174206	-0.138756	2.152679
30913	198910	-0.139064	0.016999	0.156063	-0.105032	2.159185
30913	198911	-0.094725	-0.020692	0.074033	-0.058388	2.153111
30913	198912	-0.181398	-0.031247	0.150151	-0.087998	2.172532
30913	199001	-0.194770	-0.065823	0.128947	-0.085578	2.218393
30913	199002	-0.055253	0.090088	0.145341	-0.075805	2.221817
30913	199003	0.005340	0.141676	0.136336	-0.081355	2.226429
30913	199004	0.007112	0.213172	0.206059	-0.109990	2.239573
30913	199005	-0.040176	0.150506	0.190682	-0.108975	2.238429
30913	199006	0.079205	0.226514	0.147309	-0.088207	2.242158
30913	199007	0.108560	0.229222	0.120663	-0.082804	2.226916
30913	199008	0.144712	0.306491	0.161779	-0.105093	2.224168
30913	199009	0.224008	0.351408	0.127401	-0.052117	2.243987
30913	199010	0.325484	0.561092	0.235608	-0.089787	2.241089
30913	199011	0.394717	0.841328	0.446611	-0.175098	2.249653
30913	199012	0.577522	0.958358	0.380836	-0.134228	2.254639
30913	199101	0.618481	1.077649	0.459167	-0.153816	2.224488
30913	199102	0.584909	0.945868	0.360959	-0.186031	2.245028
30913	199103	0.570826	0.916044	0.345219	-0.201329	2.244278
30913	199104	0.648911	0.743220	0.094309	-0.068030	2.249797
30913	199105	0.829335	1.063316	0.233981	-0.054985	2.177662
30913	199106	0.939402	1.065075	0.125673	0.036484	2.215251
30913	199107	1.035609	1.407035	0.371426	0.046542	2.245866
30913	199108	1.070635	1.315557	0.244921	0.075283	2.286891
30913	199109	0.616722	0.943920	0.327198	-0.112939	2.338054
30913	199110	0.632721	0.871334	0.238613	-0.006346	2.515182
30913	199111	-0.977177	-0.906356	0.070820	-0.507415	2.539909
30913	199112	NA	NA	NA	NA	NA
30913	199201	NA	NA	NA	NA	NA
30913	199202	NA	NA	NA	NA	NA
30913	199203	NA	NA	NA	NA	NA
30913	199204	NA	NA	NA	NA	NA
30913	199205	NA	NA	NA	NA	NA
30913	199206	NA	NA	NA	NA	NA
30913	199207	NA	NA	NA	NA	NA
30913	199208	NA	NA	NA	NA	NA
30913	199209	NA	NA	NA	NA	NA
30913	199210	NA	NA	NA	NA	NA
30913	199211	NA	NA	NA	NA	NA
30913	199212	NA	NA	NA	NA	NA
30913	199301	NA	NA	NA	NA	NA
30913	199302	NA	NA	NA	NA	NA
30913	199303	NA	NA	NA	NA	NA
30913	199304	NA	NA	NA	NA	NA
30913	199305	NA	NA	NA	NA	NA
30913	199306	NA	NA	NA	NA	NA
30913	199307	NA	NA	NA	NA	NA
30913	199308	NA	NA	NA	NA	NA
30913	199309	NA	NA	NA	NA	NA
30913	199310	NA	NA	NA	NA	NA
30913	199311	NA	NA	NA	NA	NA
30913	199312	NA	NA	NA	NA	NA
30913	199401	NA	NA	NA	NA	NA
30913	199402	NA	NA	NA	NA	NA
30913	199403	NA	NA	NA	NA	NA
30913	199404	NA	NA	NA	NA	NA
30913	199405	NA	NA	NA	NA	NA
30913	199406	NA	NA	NA	NA	NA
30913	199407	NA	NA	NA	NA	NA
30913	199408	NA	NA	NA	NA	NA
30913	199409	NA	NA	NA	NA	NA
30913	199410	NA	NA	NA	NA	NA
30913	199411	NA	NA	NA	NA	NA
30913	199412	NA	NA	NA	NA	NA
30913	199501	NA	NA	NA	NA	NA
30913	199502	NA	NA	NA	NA	NA
30913	199503	NA	NA	NA	NA	NA
30913	199504	NA	NA	NA	NA	NA
30913	199505	NA	NA	NA	NA	NA
30913	199506	NA	NA	NA	NA	NA
30913	199507	NA	NA	NA	NA	NA
30913	199508	NA	NA	NA	NA	NA
30913	199509	NA	NA	NA	NA	NA
30913	199510	NA	NA	NA	NA	NA
30913	199511	NA	NA	NA	NA	NA
30913	199512	NA	NA	NA	NA	NA
30913	199601	NA	NA	NA	NA	NA
30913	199602	NA	NA	NA	NA	NA
30913	199603	NA	NA	NA	NA	NA
30913	199604	NA	NA	NA	NA	NA
30913	199605	NA	NA	NA	NA	NA
30913	199606	NA	NA	NA	NA	NA
30913	199607	NA	NA	NA	NA	NA
30913	199608	NA	NA	NA	NA	NA
30913	199609	NA	NA	NA	NA	NA
30913	199610	NA	NA	NA	NA	NA
30913	199611	NA	NA	NA	NA	NA
30913	199612	NA	NA	NA	NA	NA
30913	199701	NA	NA	NA	NA	NA
30913	199702	NA	NA	NA	NA	NA
30913	199703	NA	NA	NA	NA	NA
30913	199704	NA	NA	NA	NA	NA
30913	199705	NA	NA	NA	NA	NA
30913	199706	NA	NA	NA	NA	NA
30913	199707	NA	NA	NA	NA	NA
30913	199708	NA	NA	NA	NA	NA
30913	199709	NA	NA	NA	NA	NA
30913	199710	NA	NA	NA	NA	NA
30913	199711	NA	NA	NA	NA	NA
30913	199712	NA	NA	NA	NA	NA
30913	199801	NA	NA	NA	NA	NA
30913	199802	NA	NA	NA	NA	NA
30913	199803	NA	NA	NA	NA	NA
30913	199804	NA	NA	NA	NA	NA
30913	199805	NA	NA	NA	NA	NA
30913	199806	NA	NA	NA	NA	NA
30913	199807	NA	NA	NA	NA	NA
30913	199808	NA	NA	NA	NA	NA
30913	199809	NA	NA	NA	NA	NA
30913	199810	NA	NA	NA	NA	NA
30913	199811	NA	NA	NA	NA	NA
30913	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
31608	198901	-0.141049	0.184890	0.325939	-0.139533	1.871129
31608	198902	-0.183403	0.088927	0.272330	-0.118465	1.860339
31608	198903	-0.177755	0.117705	0.295459	-0.128970	1.836832
31608	198904	-0.107050	0.103855	0.210906	-0.110128	1.846754
31608	198905	-0.111229	0.104394	0.215623	-0.112614	1.840772
31608	198906	-0.114546	0.116781	0.231326	-0.122792	1.832447
31608	198907	-0.161089	0.088591	0.249680	-0.130970	1.831971
31608	198908	-0.249354	-0.001341	0.248014	-0.132552	1.865567
31608	198909	-0.313447	-0.040246	0.273201	-0.144920	1.876798
31608	198910	-0.301718	-0.028003	0.273715	-0.156739	1.903114
31608	198911	-0.244274	-0.168265	0.076009	-0.026209	1.913540
31608	198912	-0.157239	-0.177648	-0.020409	-0.005928	1.995310
31608	199001	-0.144774	-0.210672	-0.065897	0.095766	2.131061
31608	199002	0.000182	-0.001204	-0.001385	0.689890	2.050737
31608	199003	0.000206	-0.001207	-0.001412	0.638523	2.058128
31608	199004	0.000000	0.000000	0.000000	NaN	2.061766
31608	199005	NA	NA	NA	NA	NA
31608	199006	NA	NA	NA	NA	NA
31608	199007	NA	NA	NA	NA	NA
31608	199008	NA	NA	NA	NA	NA
31608	199009	NA	NA	NA	NA	NA
31608	199010	NA	NA	NA	NA	NA
31608	199011	NA	NA	NA	NA	NA
31608	199012	NA	NA	NA	NA	NA
31608	199101	NA	NA	NA	NA	NA
31608	199102	NA	NA	NA	NA	NA
31608	199103	NA	NA	NA	NA	NA
31608	199104	NA	NA	NA	NA	NA
31608	199105	NA	NA	NA	NA	NA
31608	199106	NA	NA	NA	NA	NA
31608	199107	NA	NA	NA	NA	NA
31608	199108	NA	NA	NA	NA	NA
31608	199109	NA	NA	NA	NA	NA
31608	199110	NA	NA	NA	NA	NA
31608	199111	NA	NA	NA	NA	NA
31608	199112	NA	NA	NA	NA	NA
31608	199201	NA	NA	NA	NA	NA
31608	199202	NA	NA	NA	NA	NA
31608	199203	NA	NA	NA	NA	NA
31608	199204	NA	NA	NA	NA	NA
31608	199205	NA	NA	NA	NA	NA
31608	199206	NA	NA	NA	NA	NA
31608	199207	NA	NA	NA	NA	NA
31608	199208	NA	NA	NA	NA	NA
31608	199209	NA	NA	NA	NA	NA
31608	199210	NA	NA	NA	NA	NA
31608	199211	NA	NA	NA	NA	NA
31608	199212	NA	NA	NA	NA	NA
31608	199301	NA	NA	NA	NA	NA
31608	199302	NA	NA	NA	NA	NA
31608	199303	NA	NA	NA	NA	NA
31608	199304	NA	NA	NA	NA	NA
31608	199305	NA	NA	NA	NA	NA
31608	199306	NA	NA	NA	NA	NA
31608	199307	NA	NA	NA	NA	NA
31608	199308	NA	NA	NA	NA	NA
31608	199309	NA	NA	NA	NA	NA
31608	199310	NA	NA	NA	NA	NA
31608	199311	NA	NA	NA	NA	NA
31608	199312	NA	NA	NA	NA	NA
31608	199401	NA	NA	NA	NA	NA
31608	199402	NA	NA	NA	NA	NA
31608	199403	NA	NA	NA	NA	NA
31608	199404	NA	NA	NA	NA	NA
31608	199405	NA	NA	NA	NA	NA
31608	199406	NA	NA	NA	NA	NA
31608	199407	NA	NA	NA	NA	NA
31608	199408	NA	NA	NA	NA	NA
31608	199409	NA	NA	NA	NA	NA
31608	199410	NA	NA	NA	NA	NA
31608	199411	NA	NA	NA	NA	NA
31608	199412	NA	NA	NA	NA	NA
31608	199501	NA	NA	NA	NA	NA
31608	199502	NA	NA	NA	NA	NA
31608	199503	NA	NA	NA	NA	NA
31608	199504	NA	NA	NA	NA	NA
31608	199505	NA	NA	NA	NA	NA
31608	199506	NA	NA	NA	NA	NA
31608	199507	NA	NA	NA	NA	NA
31608	199508	NA	NA	NA	NA	NA
31608	199509	NA	NA	NA	NA	NA
31608	199510	NA	NA	NA	NA	NA
31608	199511	NA	NA	NA	NA	NA
31608	199512	NA	NA	NA	NA	NA
31608	199601	NA	NA	NA	NA	NA
31608	199602	NA	NA	NA	NA	NA
31608	199603	NA	NA	NA	NA	NA
31608	199604	NA	NA	NA	NA	NA
31608	199605	NA	NA	NA	NA	NA
31608	199606	NA	NA	NA	NA	NA
31608	199607	NA	NA	NA	NA	NA
31608	199608	NA	NA	NA	NA	NA
31608	199609	NA	NA	NA	NA	NA
31608	199610	NA	NA	NA	NA	NA
31608	199611	NA	NA	NA	NA	NA
31608	199612	NA	NA	NA	NA	NA
31608	199701	NA	NA	NA	NA	NA
31608	199702	NA	NA	NA	NA	NA
31608	199703	NA	NA	NA	NA	NA
31608	199704	NA	NA	NA	NA	NA
31608	199705	NA	NA	NA	NA	NA
31608	199706	NA	NA	NA	NA	NA
31608	199707	NA	NA	NA	NA	NA
31608	199708	NA	NA	NA	NA	NA
31608	199709	NA	NA	NA	NA	NA
31608	199710	NA	NA	NA	NA	NA
31608	199711	NA	NA	NA	NA	NA
31608	199712	NA	NA	NA	NA	NA
31608	199801	NA	NA	NA	NA	NA
31608	199802	NA	NA	NA	NA	NA
31608	199803	NA	NA	NA	NA	NA
31608	199804	NA	NA	NA	NA	NA
31608	199805	NA	NA	NA	NA	NA
31608	199806	NA	NA	NA	NA	NA
31608	199807	NA	NA	NA	NA	NA
31608	199808	NA	NA	NA	NA	NA
31608	199809	NA	NA	NA	NA	NA
31608	199810	NA	NA	NA	NA	NA
31608	199811	NA	NA	NA	NA	NA
31608	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
37189	198901	0.604785	0.731368	0.126583	-0.484956	2.157496
37189	198902	0.569911	0.727798	0.157887	-0.478304	2.148469
37189	198903	0.602736	0.762189	0.159453	-0.473953	2.147256
37189	198904	0.625860	0.821876	0.196016	-0.470518	2.151182
37189	198905	0.577056	0.725698	0.148642	-0.453265	2.147736
37189	198906	0.554377	0.746671	0.192293	-0.480079	2.163886
37189	198907	0.535525	0.705539	0.170013	-0.471333	2.166831
37189	198908	0.607599	0.716191	0.108592	-0.476227	2.166823
37189	198909	1.209402	1.256880	0.047478	-0.598795	2.161105
37189	198910	1.193702	1.248146	0.054444	-0.619726	2.173565
37189	198911	1.283113	1.329579	0.046466	-0.409384	2.176150
37189	198912	1.247376	1.272679	0.025303	-0.345008	2.167277
37189	199001	1.276555	1.276572	0.000017	-0.334849	2.158030
37189	199002	1.347244	1.381676	0.034432	-0.250317	2.158259
37189	199003	1.300680	1.335853	0.035173	-0.179230	2.167677
37189	199004	1.308702	1.310269	0.001567	-0.138282	2.178493
37189	199005	1.277282	1.318262	0.040979	-0.131769	2.173274
37189	199006	1.245258	1.257838	0.012580	-0.123443	2.166033
37189	199007	1.282491	1.303332	0.020841	-0.143364	2.159147
37189	199008	1.262850	1.321949	0.059099	-0.134525	2.156438
37189	199009	0.863694	0.878299	0.014605	0.143208	2.160931
37189	199010	0.828006	0.770753	-0.057253	0.248487	2.169585
37189	199011	0.807813	0.731615	-0.076199	0.301546	2.189965
37189	199012	0.864478	0.814473	-0.050006	0.126676	2.184672
37189	199101	0.929581	0.799291	-0.130290	0.229330	2.199559
37189	199102	0.886041	0.721386	-0.164655	0.150867	2.208581
37189	199103	0.921797	0.778726	-0.143070	0.071070	2.213518
37189	199104	0.893687	0.760129	-0.133559	0.013990	2.209317
37189	199105	1.117929	1.034620	-0.083309	-0.056430	2.215171
37189	199106	1.247509	1.155897	-0.091612	-0.056197	2.225909
37189	199107	1.218046	1.134666	-0.083381	-0.035603	2.255560
37189	199108	1.188732	1.103819	-0.084913	-0.032083	2.252817
37189	199109	1.127480	0.966235	-0.161245	-0.015944	2.254690
37189	199110	1.218762	0.999978	-0.218784	0.022949	2.242746
37189	199111	1.272570	1.011908	-0.260662	0.016523	2.247021
37189	199112	1.397536	1.237593	-0.159944	0.129912	2.239127
37189	199201	1.328554	1.290404	-0.038150	-0.030064	2.218983
37189	199202	1.247707	1.234941	-0.012766	-0.034863	2.236175
37189	199203	1.266287	1.388029	0.121742	-0.273570	2.224710
37189	199204	1.299292	1.525608	0.226316	-0.245108	2.215099
37189	199205	1.041417	1.198816	0.157399	-0.208567	2.233991
37189	199206	0.963394	1.125047	0.161653	-0.203332	2.226296
37189	199207	0.999282	1.121361	0.122078	-0.166927	2.236189
37189	199208	1.031401	1.064321	0.032920	-0.157371	2.244041
37189	199209	1.023115	1.234078	0.210963	-0.199012	2.256618
37189	199210	0.878803	1.246357	0.367553	-0.264765	2.254724
37189	199211	0.877905	1.338294	0.460390	-0.272066	2.230224
37189	199212	0.759733	1.212047	0.452313	-0.344529	2.218104
37189	199301	0.752055	1.096109	0.344054	-0.340842	2.225182
37189	199302	0.700508	1.047337	0.346830	-0.329768	2.202189
37189	199303	0.771199	1.064977	0.293778	-0.252262	2.169716
37189	199304	0.605053	0.900716	0.295663	-0.347664	2.133098
37189	199305	0.520170	0.833293	0.313123	-0.290351	2.137475
37189	199306	0.431171	0.693564	0.262394	-0.269046	2.121058
37189	199307	0.183738	0.337842	0.154104	-0.210031	2.124488
37189	199308	0.257231	0.422805	0.165574	-0.219143	2.119150
37189	199309	0.208854	0.329503	0.120649	-0.203733	2.100744
37189	199310	0.109946	0.224247	0.114301	-0.200136	2.081487
37189	199311	0.137849	0.264653	0.126804	-0.186652	2.022676
37189	199312	0.093490	0.198570	0.105079	-0.182607	1.983172
37189	199401	0.020610	0.226525	0.205915	-0.211350	1.949509
37189	199402	0.071007	0.271371	0.200364	-0.220421	1.880117
37189	199403	-0.062447	-0.006837	0.055610	-0.034065	1.875037
37189	199404	-0.050707	-0.068366	-0.017660	0.040078	1.865172
37189	199405	-0.133631	-0.121573	0.012058	0.017813	1.855055
37189	199406	-0.116825	-0.120790	-0.003965	-0.009610	1.833302
37189	199407	-0.009325	0.167352	0.176677	-0.116041	1.825725
37189	199408	-0.077043	0.144739	0.221782	-0.133075	1.819899
37189	199409	0.025201	0.243755	0.218554	-0.140802	1.818342
37189	199410	0.110193	0.316026	0.205833	-0.136631	1.822713
37189	199411	0.126717	0.369289	0.242572	-0.187627	1.820953
37189	199412	0.154252	0.409307	0.255055	-0.148824	1.822568
37189	199501	0.256981	0.526023	0.269043	-0.188461	1.817010
37189	199502	0.200846	0.479364	0.278519	-0.202605	1.817303
37189	199503	0.173681	0.508948	0.335268	-0.225913	1.827981
37189	199504	0.223826	0.537827	0.314001	-0.368602	1.836888
37189	199505	0.357022	0.523290	0.166268	-0.244662	1.835317
37189	199506	0.400554	0.568351	0.167797	-0.228340	1.830575
37189	199507	0.538093	0.630422	0.092328	-0.207003	1.835501
37189	199508	0.562033	0.546315	-0.015718	-0.215242	1.847912
37189	199509	0.537244	0.526778	-0.010466	-0.194250	1.847685
37189	199510	0.557133	0.525449	-0.031684	-0.178815	1.850815
37189	199511	0.544344	0.500976	-0.043368	-0.172270	1.869176
37189	199512	0.516019	0.446861	-0.069158	-0.152864	1.887613
37189	199601	0.565893	0.391863	-0.174030	-0.066432	1.906329
37189	199602	0.614273	0.478167	-0.136106	-0.079799	1.905040
37189	199603	0.534777	0.395125	-0.139651	-0.079818	1.921611
37189	199604	0.500690	0.365690	-0.135000	-0.068772	1.933356
37189	199605	0.332167	0.419489	0.087323	-0.205268	1.932495
37189	199606	0.257945	0.354753	0.096808	-0.195432	1.947106
37189	199607	0.207359	0.302515	0.095157	-0.177690	1.953710
37189	199608	0.131151	0.310552	0.179401	-0.185288	1.947738
37189	199609	0.107066	0.260642	0.153576	-0.182973	1.951852
37189	199610	0.072681	0.243593	0.170912	-0.182178	1.974673
37189	199611	0.020985	0.276162	0.255177	-0.556583	2.012980
37189	199612	0.080880	0.315608	0.234728	-0.527371	2.049306
37189	199701	0.031329	0.302446	0.271116	-0.552120	2.074202
37189	199702	-0.001359	0.195393	0.196752	-0.477553	2.171681
37189	199703	0.072065	0.221427	0.149361	-0.418765	2.175947
37189	199704	0.070527	0.173676	0.103149	-0.374299	2.186765
37189	199705	0.090445	0.137194	0.046749	-0.405069	2.199949
37189	199706	0.158764	0.233371	0.074607	-0.439600	2.249707
37189	199707	0.139812	0.248669	0.108857	-0.433378	2.249113
37189	199708	0.179269	0.261544	0.082275	-0.422816	2.279218
37189	199709	0.326333	0.409643	0.083310	-0.711431	2.291299
37189	199710	0.272117	0.282701	0.010584	-0.353301	2.303975
37189	199711	0.483705	0.406854	-0.076851	-0.152825	2.303952
37189	199712	0.495725	0.436232	-0.059493	-0.166543	2.308769
37189	199801	0.573617	0.490728	-0.082889	-0.152531	2.332709
37189	199802	0.671503	0.609386	-0.062117	-0.159870	2.309207
37189	199803	0.638217	0.581460	-0.056756	-0.156217	2.291466
37189	199804	0.640746	0.613306	-0.027440	-0.160763	2.265451
37189	199805	0.642507	0.591177	-0.051330	-0.128778	2.270708
37189	199806	0.640224	0.556586	-0.083637	-0.107997	2.286331
37189	199807	0.661754	0.546280	-0.115474	-0.078068	2.258827
37189	199808	0.657097	0.523882	-0.133215	-0.069868	2.229916
37189	199809	0.741007	0.587287	-0.153719	0.174694	2.224585
37189	199810	0.886583	0.823681	-0.062902	0.036916	2.193845
37189	199811	0.803914	0.686981	-0.116934	0.092758	2.149653
37189	199812	0.794308	0.640717	-0.153591	0.113380	2.143413

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
37234	198901	0.618565	0.509094	-0.109471	-0.398503	2.024477
37234	198902	0.658299	0.579978	-0.078321	-0.448034	2.027701
37234	198903	0.669272	0.563235	-0.106037	-0.406576	2.023451
37234	198904	0.560058	0.488006	-0.072052	-0.421043	2.021961
37234	198905	0.486610	0.436505	-0.050105	-0.404181	2.012929
37234	198906	0.597634	0.522950	-0.074685	-0.350614	2.037181
37234	198907	0.504322	0.476533	-0.027789	-0.360868	2.035359
37234	198908	0.589856	0.595601	0.005745	-0.380668	2.066115
37234	198909	0.170160	0.099584	-0.070576	-0.131983	2.085137
37234	198910	0.127326	0.059258	-0.068069	-0.117945	2.103784
37234	198911	0.048363	-0.131897	-0.180259	0.095449	2.099708
37234	198912	0.213111	0.094647	-0.118464	0.029420	2.096445
37234	199001	0.096860	0.046130	-0.050729	0.012594	2.117427
37234	199002	0.069619	0.101902	0.032283	-0.016407	2.121279
37234	199003	0.282936	0.388901	0.105965	-0.016824	2.137618
37234	199004	0.175466	0.416015	0.240549	-0.036253	2.173198
37234	199005	0.196815	0.477932	0.281117	-0.043442	2.197626
37234	199006	0.107402	0.414714	0.307312	-0.041901	2.182286
37234	199007	0.296580	0.673702	0.377122	-0.060007	2.202166
37234	199008	0.268534	0.531815	0.263281	-0.035764	2.199402
37234	199009	0.571070	1.273107	0.702038	-0.123095	2.209008
37234	199010	0.606863	1.368094	0.761231	-0.117209	2.200493
37234	199011	0.731105	1.777838	1.046732	-0.146912	2.214452
37234	199012	0.627636	1.312099	0.684463	-0.150078	2.226854
37234	199101	0.651322	1.495940	0.844617	-0.146625	2.259776
37234	199102	0.825671	1.495745	0.670074	-0.115652	2.288547
37234	199103	0.640577	1.087238	0.446661	-0.124657	2.312394
37234	199104	0.835930	1.082533	0.246604	-0.112706	2.324424
37234	199105	0.899655	1.274664	0.375009	-0.143401	2.361918
37234	199106	0.833899	1.140800	0.306901	-0.154812	2.377120
37234	199107	0.346983	0.536367	0.189384	-0.123018	2.429926
37234	199108	0.297971	0.684056	0.386085	-0.163489	2.397954
37234	199109	0.186862	0.218852	0.031990	-0.057769	2.390782
37234	199110	0.352190	0.497548	0.145359	-0.086163	2.381161
37234	199111	0.074049	0.376671	0.302622	-0.106315	2.374875
37234	199112	-0.201894	0.205258	0.407152	-0.062240	2.360377
37234	199201	0.297178	0.039506	-0.257672	0.048421	2.373160
37234	199202	0.108240	-0.110437	-0.218676	0.024093	2.378808
37234	199203	-0.337912	-0.405835	-0.067923	0.010952	2.355558
37234	199204	-0.172867	-0.392676	-0.219810	0.010157	2.365585
37234	199205	0.065686	-0.521968	-0.587654	0.074490	2.374021
37234	199206	0.477296	-0.059461	-0.536757	0.071263	2.340926
37234	199207	0.773611	0.090619	-0.682992	0.081667	2.345701
37234	199208	0.785221	0.173731	-0.611489	0.080023	2.354750
37234	199209	0.961028	0.556032	-0.404997	0.055915	2.339997
37234	199210	1.164600	0.861492	-0.303108	0.042474	2.322833
37234	199211	1.555513	1.160737	-0.394776	0.063113	2.303545
37234	199212	1.929937	1.552413	-0.377525	0.023027	2.290489
37234	199301	1.464798	1.469637	0.004840	-0.099152	2.276013
37234	199302	1.392356	1.341203	-0.051154	-0.089525	2.239179
37234	199303	1.878805	1.952760	0.073955	-0.216504	2.198521
37234	199304	1.813267	1.782822	-0.030445	-0.241402	2.142446
37234	199305	1.435583	1.422636	-0.012948	-0.129658	2.117161
37234	199306	1.407488	1.497821	0.090333	-0.176258	2.109820
37234	199307	1.518021	1.476263	-0.041758	-0.158948	2.095735
37234	199308	1.421465	1.452261	0.030796	-0.178512	2.089867
37234	199309	1.357139	1.391463	0.034324	-0.173011	2.071328
37234	199310	1.032400	1.115570	0.083171	-0.211893	2.043863
37234	199311	0.968149	0.977011	0.008862	-0.156586	2.015598
37234	199312	0.818885	0.800790	-0.018094	-0.089495	1.975233
37234	199401	0.886966	0.991459	0.104493	-0.128158	1.937137
37234	199402	0.840726	0.974570	0.133844	-0.124368	1.878009
37234	199403	0.706759	0.779419	0.072660	-0.017930	1.863836
37234	199404	0.482805	0.570966	0.088161	0.019096	1.859597
37234	199405	-0.027277	0.227792	0.255069	-0.036623	1.844431
37234	199406	-0.240187	-0.020257	0.219930	-0.001434	1.832043
37234	199407	-0.572161	-0.195279	0.376883	-0.008916	1.824479
37234	199408	-0.225567	-0.100385	0.125182	0.020356	1.816883
37234	199409	-0.150779	0.000723	0.151502	0.014616	1.823017
37234	199410	-0.317192	-0.216092	0.101100	0.036371	1.829857
37234	199411	-0.058816	0.159824	0.218639	-0.021880	1.831503
37234	199412	0.059374	0.027558	-0.031816	-0.010382	1.830589
37234	199501	-0.217269	-0.490992	-0.273724	0.015002	1.827348
37234	199502	-0.425104	-0.617008	-0.191904	0.029893	1.830162
37234	199503	-0.267597	-0.364636	-0.097039	0.018668	1.840323
37234	199504	-0.170944	-0.228876	-0.057931	0.011613	1.834097
37234	199505	0.154896	0.260268	0.105372	-0.029650	1.839623
37234	199506	0.254991	0.269049	0.014058	-0.030585	1.841144
37234	199507	0.385288	0.283484	-0.101804	-0.015145	1.850401
37234	199508	0.259439	0.312162	0.052723	-0.109265	1.826535
37234	199509	0.192569	0.263570	0.071001	-0.118020	1.819548
37234	199510	0.243982	0.319421	0.075440	-0.125947	1.830377
37234	199511	0.130817	0.162001	0.031185	-0.095950	1.847110
37234	199512	0.032578	0.122175	0.089597	-0.126831	1.854215
37234	199601	0.174539	0.201361	0.026822	-0.089902	1.863718
37234	199602	0.354793	0.394968	0.040175	-0.164817	1.859363
37234	199603	0.457016	0.605949	0.148933	-0.229566	1.875450
37234	199604	0.631344	0.767800	0.136456	-0.279235	1.898375
37234	199605	0.769652	0.830366	0.060714	-0.266836	1.924515
37234	199606	0.820869	0.854219	0.033349	-0.177836	1.933773
37234	199607	0.647606	0.746448	0.098842	-0.182992	1.944697
37234	199608	0.756633	0.920718	0.164085	-0.101308	1.952158
37234	199609	0.714773	0.790183	0.075411	-0.088620	1.964126
37234	199610	0.753867	0.766235	0.012368	-0.035256	2.000218
37234	199611	0.585181	0.566614	-0.018566	-0.225101	2.023985
37234	199612	0.544582	0.580484	0.035902	-0.249924	2.071952
37234	199701	0.556336	0.579844	0.023508	-0.209553	2.115568
37234	199702	0.646415	0.661393	0.014978	-0.247960	2.206771
37234	199703	0.627444	0.580227	-0.047217	-0.209637	2.223268
37234	199704	0.572940	0.517386	-0.055554	-0.184133	2.252085
37234	199705	0.524384	0.464726	-0.059658	-0.183344	2.271422
37234	199706	0.518458	0.503447	-0.015012	-0.244766	2.344287
37234	199707	0.631830	0.581026	-0.050804	-0.228085	2.351062
37234	199708	0.665237	0.657312	-0.007924	-0.297737	2.361231
37234	199709	0.840624	0.996862	0.156238	-1.020189	2.365600
37234	199710	0.810664	0.879356	0.068691	-0.581131	2.379254
37234	199711	1.054218	1.113265	0.059047	-0.351166	2.374974
37234	199712	1.114397	1.183873	0.069476	-0.367611	2.410144
37234	199801	1.047554	1.145943	0.098390	-0.367247	2.448280
37234	199802	0.952173	1.137132	0.184959	-0.364901	2.440169
37234	199803	0.845003	1.048812	0.203809	-0.366176	2.451577
37234	199804	0.931502	1.087100	0.155598	-0.310238	2.440329
37234	199805	0.854919	0.943617	0.088698	-0.238525	2.439746
37234	199806	0.800876	0.866776	0.065900	-0.221486	2.457812
37234	199807	0.719436	0.795091	0.075655	-0.214052	2.456595
37234	199808	0.661922	0.677171	0.015249	-0.183090	2.459793
37234	199809	0.531857	0.335917	-0.195940	0.191927	2.470815
37234	199810	0.554561	0.464264	-0.090297	0.083044	2.456998
37234	199811	0.223180	0.255254	0.032074	-0.044753	2.458845
37234	199812	0.168376	0.149943	-0.018433	-0.004219	2.459073

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
38413	198901	0.122009	0.231189	0.109179	-0.025408	2.121304
38413	198902	0.119845	0.196406	0.076561	-0.023019	2.125049
38413	198903	0.067284	0.191686	0.124402	-0.025126	1.998355
38413	198904	0.100048	0.198810	0.098762	-0.025709	2.010946
38413	198905	0.198145	0.178846	-0.019299	-0.012696	2.049618
38413	198906	0.256837	0.238721	-0.018116	-0.006491	2.014003
38413	198907	0.192781	0.206677	0.013896	-0.014219	2.046915
38413	198908	0.187805	0.191246	0.003441	-0.013792	2.069736
38413	198909	0.061815	0.010734	-0.051081	0.001767	2.132906
38413	198910	0.044803	0.006370	-0.038432	0.002155	2.117784
38413	198911	0.048599	0.001496	-0.047103	0.010209	2.103572
38413	198912	0.051471	-0.000775	-0.052246	0.011400	2.137392
38413	199001	0.054874	-0.003371	-0.058246	0.012984	2.221158
38413	199002	0.059047	-0.014025	-0.073072	0.019305	2.220248
38413	199003	-0.046683	-0.019180	0.027503	-0.007722	2.162317
38413	199004	-0.049875	-0.016203	0.033672	-0.011589	2.180273
38413	199005	-0.050652	-0.010812	0.039840	-0.016471	2.203734
38413	199006	-0.060504	-0.009372	0.051132	-0.022674	2.156035
38413	199007	-0.000096	-0.000169	-0.000073	0.427871	2.185869
38413	199008	-0.000138	-0.000354	-0.000216	0.791818	2.159183
38413	199009	0.000069	0.000139	0.000070	-0.555625	2.097589
38413	199010	0.000000	0.000000	0.000000	NaN	2.072536
38413	199011	NA	NA	NA	NA	NA
38413	199012	NA	NA	NA	NA	NA
38413	199101	NA	NA	NA	NA	NA
38413	199102	NA	NA	NA	NA	NA
38413	199103	NA	NA	NA	NA	NA
38413	199104	NA	NA	NA	NA	NA
38413	199105	NA	NA	NA	NA	NA
38413	199106	NA	NA	NA	NA	NA
38413	199107	NA	NA	NA	NA	NA
38413	199108	NA	NA	NA	NA	NA
38413	199109	NA	NA	NA	NA	NA
38413	199110	NA	NA	NA	NA	NA
38413	199111	NA	NA	NA	NA	NA
38413	199112	NA	NA	NA	NA	NA
38413	199201	NA	NA	NA	NA	NA
38413	199202	NA	NA	NA	NA	NA
38413	199203	NA	NA	NA	NA	NA
38413	199204	NA	NA	NA	NA	NA
38413	199205	NA	NA	NA	NA	NA
38413	199206	NA	NA	NA	NA	NA
38413	199207	NA	NA	NA	NA	NA
38413	199208	NA	NA	NA	NA	NA
38413	199209	NA	NA	NA	NA	NA
38413	199210	NA	NA	NA	NA	NA
38413	199211	NA	NA	NA	NA	NA
38413	199212	NA	NA	NA	NA	NA
38413	199301	NA	NA	NA	NA	NA
38413	199302	NA	NA	NA	NA	NA
38413	199303	NA	NA	NA	NA	NA
38413	199304	NA	NA	NA	NA	NA
38413	199305	NA	NA	NA	NA	NA
38413	199306	NA	NA	NA	NA	NA
38413	199307	NA	NA	NA	NA	NA
38413	199308	NA	NA	NA	NA	NA
38413	199309	NA	NA	NA	NA	NA
38413	199310	NA	NA	NA	NA	NA
38413	199311	NA	NA	NA	NA	NA
38413	199312	NA	NA	NA	NA	NA
38413	199401	NA	NA	NA	NA	NA
38413	199402	NA	NA	NA	NA	NA
38413	199403	NA	NA	NA	NA	NA
38413	199404	NA	NA	NA	NA	NA
38413	199405	NA	NA	NA	NA	NA
38413	199406	NA	NA	NA	NA	NA
38413	199407	NA	NA	NA	NA	NA
38413	199408	NA	NA	NA	NA	NA
38413	199409	NA	NA	NA	NA	NA
38413	199410	NA	NA	NA	NA	NA
38413	199411	NA	NA	NA	NA	NA
38413	199412	NA	NA	NA	NA	NA
38413	199501	NA	NA	NA	NA	NA
38413	199502	NA	NA	NA	NA	NA
38413	199503	NA	NA	NA	NA	NA
38413	199504	NA	NA	NA	NA	NA
38413	199505	NA	NA	NA	NA	NA
38413	199506	NA	NA	NA	NA	NA
38413	199507	NA	NA	NA	NA	NA
38413	199508	NA	NA	NA	NA	NA
38413	199509	NA	NA	NA	NA	NA
38413	199510	NA	NA	NA	NA	NA
38413	199511	NA	NA	NA	NA	NA
38413	199512	NA	NA	NA	NA	NA
38413	199601	NA	NA	NA	NA	NA
38413	199602	NA	NA	NA	NA	NA
38413	199603	NA	NA	NA	NA	NA
38413	199604	NA	NA	NA	NA	NA
38413	199605	NA	NA	NA	NA	NA
38413	199606	NA	NA	NA	NA	NA
38413	199607	NA	NA	NA	NA	NA
38413	199608	NA	NA	NA	NA	NA
38413	199609	NA	NA	NA	NA	NA
38413	199610	NA	NA	NA	NA	NA
38413	199611	NA	NA	NA	NA	NA
38413	199612	NA	NA	NA	NA	NA
38413	199701	NA	NA	NA	NA	NA
38413	199702	NA	NA	NA	NA	NA
38413	199703	NA	NA	NA	NA	NA
38413	199704	NA	NA	NA	NA	NA
38413	199705	NA	NA	NA	NA	NA
38413	199706	NA	NA	NA	NA	NA
38413	199707	NA	NA	NA	NA	NA
38413	199708	NA	NA	NA	NA	NA
38413	199709	NA	NA	NA	NA	NA
38413	199710	NA	NA	NA	NA	NA
38413	199711	NA	NA	NA	NA	NA
38413	199712	NA	NA	NA	NA	NA
38413	199801	NA	NA	NA	NA	NA
38413	199802	NA	NA	NA	NA	NA
38413	199803	NA	NA	NA	NA	NA
38413	199804	NA	NA	NA	NA	NA
38413	199805	NA	NA	NA	NA	NA
38413	199806	NA	NA	NA	NA	NA
38413	199807	NA	NA	NA	NA	NA
38413	199808	NA	NA	NA	NA	NA
38413	199809	NA	NA	NA	NA	NA
38413	199810	NA	NA	NA	NA	NA
38413	199811	NA	NA	NA	NA	NA
38413	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
39256	198901	-0.159156	-0.347935	-0.188780	0.073769	2.081710
39256	198902	-0.331959	-0.604402	-0.272443	0.128016	2.114277
39256	198903	-0.428588	-0.774217	-0.345629	0.140508	2.107356
39256	198904	-0.185485	-0.660960	-0.475475	0.144392	2.127658
39256	198905	-0.142324	-0.634636	-0.492312	0.148891	2.168141
39256	198906	-0.161602	-0.672442	-0.510840	0.145142	2.195842
39256	198907	-0.242937	-0.874556	-0.631618	0.178075	2.217370
39256	198908	-0.171297	-0.674044	-0.502748	0.162620	2.219660
39256	198909	0.157914	-0.120443	-0.278357	-0.045993	2.242373
39256	198910	0.201822	-0.036216	-0.238039	-0.060978	2.285077
39256	198911	0.916139	0.883083	-0.033056	-0.196273	2.250936
39256	198912	0.916029	0.959148	0.043119	-0.164005	2.239093
39256	199001	0.761767	0.754913	-0.006854	-0.146757	2.325210
39256	199002	0.662397	0.941828	0.279431	-0.292514	2.393867
39256	199003	0.663994	1.063832	0.399838	-0.298349	2.404678
39256	199004	0.557836	1.079800	0.521964	-0.315427	2.401809
39256	199005	0.523063	1.098583	0.575520	-0.315572	2.433216
39256	199006	0.522513	1.102640	0.580127	-0.331799	2.423956
39256	199007	0.400945	0.881915	0.480970	-0.296392	2.420865
39256	199008	0.325463	0.856189	0.530726	-0.310029	2.443962
39256	199009	-0.164546	0.591950	0.756496	-0.350987	2.451799
39256	199010	-0.280125	0.507722	0.787847	-0.358417	2.454750
39256	199011	-0.965041	-0.403068	0.561973	-0.364296	2.544245
39256	199012	-1.010997	-0.519794	0.491203	-0.430629	2.597627
39256	199101	-0.914348	-0.369043	0.545306	-0.463404	2.586222
39256	199102	-0.703285	-0.329139	0.374146	-0.293750	2.592623
39256	199103	-0.483513	-0.259438	0.224075	-0.200191	2.613345
39256	199104	-0.842245	-0.822297	0.019949	-0.140451	2.615951
39256	199105	-0.963465	-0.977839	-0.014374	-0.128955	2.630200
39256	199106	-1.032660	-1.088829	-0.056169	-0.124815	2.639384
39256	199107	-0.691199	-0.521410	0.169789	-0.163497	2.618137
39256	199108	-0.553799	-0.394511	0.159288	-0.158526	2.611342
39256	199109	-0.121291	-0.317681	-0.196391	0.039770	2.597896
39256	199110	0.003648	-0.275364	-0.279012	0.042002	2.592847
39256	199111	-0.127689	-0.623693	-0.496004	0.073039	2.603993
39256	199112	-0.390497	-0.908615	-0.518118	0.051393	2.569203
39256	199201	0.153754	-0.788975	-0.942730	0.130801	2.577961
39256	199202	0.246473	-1.048579	-1.295051	0.149415	2.551778
39256	199203	-0.178476	-1.087379	-0.908903	0.120148	2.521541
39256	199204	0.577868	-0.067064	-0.644932	0.086428	2.505267
39256	199205	0.650818	-0.237122	-0.887941	0.107861	2.501456
39256	199206	0.377577	-0.511379	-0.888956	0.111304	2.476387
39256	199207	0.019939	-0.685543	-0.705483	0.076507	2.484590
39256	199208	0.029221	-0.787601	-0.816821	0.095700	2.486337
39256	199209	0.077382	-0.731216	-0.808597	0.078730	2.514502
39256	199210	0.059519	-0.681959	-0.741477	0.078406	2.461058
39256	199211	0.796233	-0.205844	-1.002078	0.086037	2.433084
39256	199212	1.111899	0.065175	-1.046724	0.096612	2.388519
39256	199301	0.559353	0.004219	-0.555134	0.036709	2.322741
39256	199302	0.381909	0.293589	-0.088321	-0.001583	2.249070
39256	199303	0.478179	0.515223	0.037044	-0.050332	2.244853
39256	199304	0.482250	0.567596	0.085346	-0.116070	2.212245
39256	199305	1.155407	1.116648	-0.038758	-0.016691	2.173474
39256	199306	1.691693	1.548524	-0.143169	-0.025112	2.160500
39256	199307	1.824938	1.562138	-0.262800	-0.035679	2.156517
39256	199308	1.784394	1.529846	-0.254548	-0.027500	2.159826
39256	199309	1.695170	1.565502	-0.129668	-0.042078	2.121965
39256	199310	1.646965	1.545407	-0.101558	-0.061670	2.137469
39256	199311	1.019841	1.295304	0.275463	-0.090415	2.040067
39256	199312	1.046747	1.364110	0.317363	-0.089697	1.971970
39256	199401	0.864631	1.102856	0.238225	-0.083445	1.933422
39256	199402	1.011467	1.214222	0.202755	-0.078995	1.864401
39256	199403	1.084896	1.280360	0.195464	-0.051309	1.883695
39256	199404	0.822954	0.916040	0.093086	0.016025	1.862508
39256	199405	0.448471	0.815814	0.367343	-0.101598	1.853612
39256	199406	0.325109	0.789183	0.464075	-0.139417	1.848520
39256	199407	0.044317	0.597537	0.553220	-0.122772	1.846765
39256	199408	0.013775	0.770442	0.756667	-0.220790	1.828665
39256	199409	0.186691	0.662953	0.476262	-0.175452	1.839530
39256	199410	0.016713	0.455107	0.438394	-0.141658	1.839541
39256	199411	0.246587	0.771087	0.524500	-0.184588	1.829815
39256	199412	-0.027213	0.836495	0.863708	-0.228214	1.795553
39256	199501	0.289672	1.417313	1.127641	-0.291336	1.810813
39256	199502	0.196903	1.085636	0.888733	-0.287934	1.810552
39256	199503	-0.247138	0.166482	0.413619	-0.168360	1.823385
39256	199504	-0.082192	0.499578	0.581770	-0.291974	1.827371
39256	199505	-0.155850	0.308359	0.464209	-0.247254	1.823493
39256	199506	-0.264022	0.170389	0.434411	-0.214101	1.813046
39256	199507	-0.113188	0.268384	0.381571	-0.201313	1.819837
39256	199508	-0.097515	-0.117786	-0.020271	0.009136	1.820978
39256	199509	-0.084079	-0.026696	0.057382	0.014009	1.793012
39256	199510	0.133701	-0.256076	-0.389776	0.105416	1.839364
39256	199511	0.108311	-0.376926	-0.485237	0.132171	1.846274
39256	199512	0.230576	-0.366404	-0.596980	0.160657	1.866500
39256	199601	0.172679	-0.455041	-0.627720	0.166669	1.885991
39256	199602	0.163099	-0.375539	-0.538638	0.158705	1.871805
39256	199603	0.388206	-0.107578	-0.495784	0.134740	1.868234
39256	199604	0.307916	-0.181618	-0.489534	0.179441	1.876864
39256	199605	0.093681	-0.184667	-0.278349	0.098992	1.891715
39256	199606	0.111838	-0.219013	-0.330851	0.087387	1.907119
39256	199607	0.054661	-0.305525	-0.360187	0.095139	1.918905
39256	199608	0.042851	-0.117199	-0.160050	0.005602	1.886569
39256	199609	-0.284056	-0.644763	-0.360707	0.083081	1.907472
39256	199610	-0.458507	-0.479433	-0.020926	-0.019466	1.911540
39256	199611	0.438574	0.680341	0.241767	-0.639874	1.957691
39256	199612	0.312300	0.893280	0.580979	-0.595545	2.009054
39256	199701	0.057212	0.362131	0.304919	-0.398389	2.074797
39256	199702	0.129415	0.442306	0.312891	-0.384330	2.180701
39256	199703	0.119357	0.530966	0.411609	-0.404193	2.164598
39256	199704	0.089845	0.468496	0.378651	-0.395069	2.192346
39256	199705	0.313029	0.654674	0.341645	-0.394742	2.202968
39256	199706	0.367425	0.840659	0.473234	-0.424481	2.226222
39256	199707	0.344630	0.762923	0.418293	-0.408028	2.232507
39256	199708	0.200876	0.588400	0.387524	-0.390154	2.283845
39256	199709	0.651259	1.218117	0.566858	-0.748938	2.268478
39256	199710	0.542200	0.637207	0.095007	-0.352601	2.291182
39256	199711	-0.038961	0.131733	0.170694	-0.197491	2.308185
39256	199712	0.059321	-0.008802	-0.068123	-0.152960	2.395534
39256	199801	0.104665	0.145973	0.041308	-0.196665	2.326993
39256	199802	0.089686	0.012975	-0.076711	-0.153867	2.336207
39256	199803	0.013871	0.008409	-0.005462	-0.170509	2.335387
39256	199804	0.004420	0.134289	0.129870	-0.199173	2.302328
39256	199805	-0.115544	0.031951	0.147495	-0.190990	2.302627
39256	199806	-0.123950	-0.021061	0.102889	-0.183244	2.357809
39256	199807	-0.107526	-0.013073	0.094453	-0.175520	2.341397
39256	199808	0.005127	0.132853	0.127725	-0.193951	2.365607
39256	199809	-0.415358	-0.782424	-0.367066	0.115952	2.401332
39256	199810	-0.476967	-0.237123	0.239844	-0.095750	2.270228
39256	199811	-0.297470	-0.187184	0.110286	-0.061723	2.277347
39256	199812	-0.310201	-0.095654	0.214547	-0.081433	2.295374

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
39335	198901	1.756815	1.851653	0.094838	-1.371861	2.144797
39335	198902	1.852626	1.873532	0.020906	-1.235706	2.139982
39335	198903	1.884816	1.969499	0.084683	-1.233731	2.130824
39335	198904	1.873418	2.020353	0.146935	-1.228061	2.121344
39335	198905	1.871156	2.019224	0.148068	-1.243839	2.121377
39335	198906	1.890696	2.020502	0.129806	-1.151653	2.133765
39335	198907	1.817862	2.006950	0.189087	-1.177614	2.136905
39335	198908	1.964347	1.935996	-0.028350	-0.891274	2.160097
39335	198909	1.950148	1.863432	-0.086716	-0.858631	2.162407
39335	198910	1.824131	1.687815	-0.136316	-0.800468	2.173999
39335	198911	1.599601	1.456018	-0.143583	-0.305840	2.178529
39335	198912	1.529208	1.433742	-0.095466	-0.279485	2.192033
39335	199001	1.462757	1.397219	-0.065537	-0.285006	2.250913
39335	199002	1.332783	1.305571	-0.027212	-0.198203	2.281191
39335	199003	1.267394	1.257101	-0.010293	-0.152376	2.303627
39335	199004	1.268338	1.251481	-0.016857	-0.139130	2.321948
39335	199005	1.259761	1.218749	-0.041011	-0.126222	2.379219
39335	199006	1.239019	1.212331	-0.026688	-0.158100	2.344915
39335	199007	1.255914	1.205593	-0.050321	-0.148548	2.367480
39335	199008	1.109888	1.183011	0.073124	-0.271092	2.305369
39335	199009	0.845378	0.885357	0.039978	0.098825	2.323508
39335	199010	0.878824	1.058031	0.179208	0.129311	2.341114
39335	199011	0.727900	0.858731	0.130831	0.456979	2.382893
39335	199012	0.794657	0.995285	0.200628	0.527731	2.372783
39335	199101	0.788869	0.986759	0.197890	0.559744	2.326644
39335	199102	0.702193	0.913632	0.211439	0.565584	2.411603
39335	199103	0.816254	0.972439	0.156185	0.435474	2.640696
39335	199104	NA	NA	NA	NA	NA
39335	199105	NA	NA	NA	NA	NA
39335	199106	NA	NA	NA	NA	NA
39335	199107	NA	NA	NA	NA	NA
39335	199108	NA	NA	NA	NA	NA
39335	199109	NA	NA	NA	NA	NA
39335	199110	NA	NA	NA	NA	NA
39335	199111	NA	NA	NA	NA	NA
39335	199112	NA	NA	NA	NA	NA
39335	199201	NA	NA	NA	NA	NA
39335	199202	NA	NA	NA	NA	NA
39335	199203	NA	NA	NA	NA	NA
39335	199204	NA	NA	NA	NA	NA
39335	199205	NA	NA	NA	NA	NA
39335	199206	NA	NA	NA	NA	NA
39335	199207	NA	NA	NA	NA	NA
39335	199208	NA	NA	NA	NA	NA
39335	199209	NA	NA	NA	NA	NA
39335	199210	NA	NA	NA	NA	NA
39335	199211	NA	NA	NA	NA	NA
39335	199212	NA	NA	NA	NA	NA
39335	199301	NA	NA	NA	NA	NA
39335	199302	NA	NA	NA	NA	NA
39335	199303	NA	NA	NA	NA	NA
39335	199304	NA	NA	NA	NA	NA
39335	199305	NA	NA	NA	NA	NA
39335	199306	NA	NA	NA	NA	NA
39335	199307	NA	NA	NA	NA	NA
39335	199308	NA	NA	NA	NA	NA
39335	199309	NA	NA	NA	NA	NA
39335	199310	NA	NA	NA	NA	NA
39335	199311	NA	NA	NA	NA	NA
39335	199312	NA	NA	NA	NA	NA
39335	199401	NA	NA	NA	NA	NA
39335	199402	NA	NA	NA	NA	NA
39335	199403	NA	NA	NA	NA	NA
39335	199404	NA	NA	NA	NA	NA
39335	199405	NA	NA	NA	NA	NA
39335	199406	NA	NA	NA	NA	NA
39335	199407	NA	NA	NA	NA	NA
39335	199408	NA	NA	NA	NA	NA
39335	199409	NA	NA	NA	NA	NA
39335	199410	NA	NA	NA	NA	NA
39335	199411	NA	NA	NA	NA	NA
39335	199412	NA	NA	NA	NA	NA
39335	199501	NA	NA	NA	NA	NA
39335	199502	NA	NA	NA	NA	NA
39335	199503	NA	NA	NA	NA	NA
39335	199504	NA	NA	NA	NA	NA
39335	199505	NA	NA	NA	NA	NA
39335	199506	NA	NA	NA	NA	NA
39335	199507	NA	NA	NA	NA	NA
39335	199508	NA	NA	NA	NA	NA
39335	199509	NA	NA	NA	NA	NA
39335	199510	NA	NA	NA	NA	NA
39335	199511	NA	NA	NA	NA	NA
39335	199512	NA	NA	NA	NA	NA
39335	199601	NA	NA	NA	NA	NA
39335	199602	NA	NA	NA	NA	NA
39335	199603	NA	NA	NA	NA	NA
39335	199604	NA	NA	NA	NA	NA
39335	199605	NA	NA	NA	NA	NA
39335	199606	NA	NA	NA	NA	NA
39335	199607	NA	NA	NA	NA	NA
39335	199608	NA	NA	NA	NA	NA
39335	199609	NA	NA	NA	NA	NA
39335	199610	NA	NA	NA	NA	NA
39335	199611	NA	NA	NA	NA	NA
39335	199612	NA	NA	NA	NA	NA
39335	199701	NA	NA	NA	NA	NA
39335	199702	NA	NA	NA	NA	NA
39335	199703	NA	NA	NA	NA	NA
39335	199704	NA	NA	NA	NA	NA
39335	199705	NA	NA	NA	NA	NA
39335	199706	NA	NA	NA	NA	NA
39335	199707	NA	NA	NA	NA	NA
39335	199708	NA	NA	NA	NA	NA
39335	199709	NA	NA	NA	NA	NA
39335	199710	NA	NA	NA	NA	NA
39335	199711	NA	NA	NA	NA	NA
39335	199712	NA	NA	NA	NA	NA
39335	199801	NA	NA	NA	NA	NA
39335	199802	NA	NA	NA	NA	NA
39335	199803	NA	NA	NA	NA	NA
39335	199804	NA	NA	NA	NA	NA
39335	199805	NA	NA	NA	NA	NA
39335	199806	NA	NA	NA	NA	NA
39335	199807	NA	NA	NA	NA	NA
39335	199808	NA	NA	NA	NA	NA
39335	199809	NA	NA	NA	NA	NA
39335	199810	NA	NA	NA	NA	NA
39335	199811	NA	NA	NA	NA	NA
39335	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
41292	198901	0.208615	0.351976	0.143361	-0.261155	2.155111
41292	198902	0.198709	0.309588	0.110879	-0.224520	2.168907
41292	198903	0.175153	0.274193	0.099040	-0.204006	2.161597
41292	198904	0.147843	0.162725	0.014882	-0.137683	2.146438
41292	198905	0.210976	0.232056	0.021081	-0.148983	2.144841
41292	198906	0.277047	0.223178	-0.053870	-0.084515	2.170626
41292	198907	0.364519	0.332751	-0.031768	-0.116539	2.176494
41292	198908	0.373909	0.360290	-0.013618	-0.156898	2.188255
41292	198909	0.677498	0.679239	0.001741	-0.271792	2.183358
41292	198910	0.784470	0.892875	0.108405	-0.388281	2.165438
41292	198911	0.798033	1.070917	0.272884	-0.439799	2.164649
41292	198912	0.859280	0.990196	0.130915	-0.308519	2.169942
41292	199001	0.848566	0.994585	0.146018	-0.313583	2.161266
41292	199002	0.989926	1.123021	0.133095	-0.255339	2.170431
41292	199003	0.980833	1.118375	0.137543	-0.215850	2.175826
41292	199004	1.117282	1.196360	0.079079	-0.156458	2.189845
41292	199005	1.074247	1.117170	0.042923	-0.127050	2.205308
41292	199006	1.103591	1.122830	0.019238	-0.138674	2.171546
41292	199007	1.117435	1.169824	0.052389	-0.153409	2.167975
41292	199008	1.186940	1.228058	0.041118	-0.128388	2.167624
41292	199009	1.117372	1.156589	0.039217	0.004297	2.182395
41292	199010	1.040384	0.982738	-0.057646	0.070451	2.191526
41292	199011	1.260668	0.933043	-0.327625	0.262984	2.225733
41292	199012	1.266499	1.122258	-0.144241	0.098982	2.206271
41292	199101	1.169703	1.265854	0.096150	0.016719	2.218034
41292	199102	1.181316	1.256101	0.074785	-0.025077	2.222113
41292	199103	1.206575	1.369760	0.163185	-0.072856	2.228181
41292	199104	1.144561	1.418018	0.273457	-0.131539	2.221811
41292	199105	0.898273	1.293577	0.395304	-0.186289	2.240064
41292	199106	0.804963	1.249080	0.444117	-0.197756	2.249251
41292	199107	0.873916	1.280973	0.407057	-0.185994	2.286220
41292	199108	0.696557	1.034747	0.338190	-0.173059	2.284206
41292	199109	0.558732	0.944244	0.385512	-0.248047	2.287446
41292	199110	0.663129	1.069731	0.406602	-0.248866	2.284230
41292	199111	0.651904	0.986082	0.334177	-0.245150	2.296537
41292	199112	0.330770	0.809179	0.478408	-0.180407	2.286793
41292	199201	0.576988	0.724826	0.147839	-0.080605	2.308472
41292	199202	0.617606	0.910948	0.293342	-0.117162	2.310718
41292	199203	0.857080	0.896770	0.039690	-0.094456	2.295513
41292	199204	0.882866	0.934586	0.051719	-0.095740	2.298357
41292	199205	1.536560	1.560507	0.023947	-0.117239	2.304503
41292	199206	1.491629	1.671846	0.180217	-0.136039	2.275004
41292	199207	1.202100	1.290258	0.088158	-0.091301	2.280411
41292	199208	1.181958	1.483706	0.301749	-0.145248	2.281300
41292	199209	1.411663	1.676905	0.265243	-0.129820	2.295947
41292	199210	1.143721	1.338725	0.195005	-0.114921	2.298311
41292	199211	1.075573	1.452529	0.376956	-0.152923	2.254996
41292	199212	1.473155	1.693413	0.220258	-0.163655	2.227761
41292	199301	1.381340	1.562423	0.181083	-0.179643	2.233457
41292	199302	1.107870	1.266075	0.158205	-0.169548	2.208010
41292	199303	1.060645	1.419126	0.358481	-0.283486	2.186760
41292	199304	0.753604	1.087239	0.333635	-0.337720	2.132544
41292	199305	0.771303	0.854488	0.083185	-0.097442	2.110136
41292	199306	0.725070	0.616210	-0.108860	-0.049899	2.102203
41292	199307	0.816473	0.734370	-0.082103	-0.077663	2.100984
41292	199308	0.941499	0.799150	-0.142349	-0.077432	2.095158
41292	199309	0.847489	0.834004	-0.013485	-0.105775	2.071987
41292	199310	0.766834	0.671868	-0.094966	-0.085397	2.063198
41292	199311	0.888698	0.756135	-0.132563	-0.060221	1.996445
41292	199312	0.822190	0.770267	-0.051923	-0.091213	1.947060
41292	199401	0.760016	0.661624	-0.098392	-0.057632	1.907198
41292	199402	0.767457	0.563744	-0.203713	-0.033553	1.871446
41292	199403	0.628997	0.403333	-0.225664	0.065594	1.860121
41292	199404	0.596313	0.300668	-0.295645	0.107648	1.853618
41292	199405	0.411611	0.216294	-0.195318	0.008535	1.844605
41292	199406	0.692537	0.550061	-0.142476	-0.040017	1.822452
41292	199407	0.692251	0.628331	-0.063920	-0.057165	1.821510
41292	199408	0.497247	0.360729	-0.136519	-0.036225	1.811539
41292	199409	0.475831	0.292560	-0.183272	-0.033237	1.818927
41292	199410	0.602664	0.410449	-0.192214	-0.025408	1.812316
41292	199411	0.561454	0.554988	-0.006466	-0.086771	1.810337
41292	199412	0.489900	0.400480	-0.089419	-0.030053	1.807116
41292	199501	0.791177	0.938083	0.146906	-0.138078	1.794788
41292	199502	0.697520	1.245259	0.547740	-0.280807	1.797473
41292	199503	0.525245	0.933225	0.407980	-0.229237	1.802208
41292	199504	0.809620	1.178892	0.369272	-0.366818	1.816530
41292	199505	0.658791	1.004980	0.346190	-0.348116	1.816544
41292	199506	0.304239	0.601315	0.297076	-0.276169	1.821156
41292	199507	0.256053	0.536799	0.280745	-0.280880	1.830236
41292	199508	0.733403	0.920425	0.187022	-0.331496	1.835883
41292	199509	0.586022	0.836159	0.250138	-0.333290	1.835936
41292	199510	0.477411	0.728862	0.251450	-0.316354	1.841503
41292	199511	0.379123	0.656860	0.277737	-0.340643	1.866619
41292	199512	0.386068	0.654723	0.268655	-0.318080	1.886888
41292	199601	0.289205	0.504391	0.215186	-0.276444	1.896890
41292	199602	0.303736	0.266432	-0.037304	-0.151150	1.911133
41292	199603	0.389574	0.427488	0.037914	-0.185532	1.912559
41292	199604	0.316768	0.284679	-0.032089	-0.077599	1.941441
41292	199605	0.428413	0.494157	0.065745	-0.168455	1.949382
41292	199606	0.452041	0.571722	0.119681	-0.220743	1.963867
41292	199607	0.412900	0.560544	0.147644	-0.221281	1.970490
41292	199608	0.177206	0.366618	0.189412	-0.163624	1.960525
41292	199609	0.265751	0.424897	0.159146	-0.173310	1.973994
41292	199610	0.337428	0.604339	0.266911	-0.219534	1.982823
41292	199611	0.556429	0.826521	0.270092	-0.679918	2.037102
41292	199612	0.545657	0.805895	0.260238	-0.656677	2.093544
41292	199701	0.519959	0.804901	0.284942	-0.654235	2.134393
41292	199702	0.528538	0.805443	0.276905	-0.655044	2.215456
41292	199703	0.521616	0.793555	0.271939	-0.663118	2.228237
41292	199704	0.485212	0.787192	0.301980	-0.705569	2.223289
41292	199705	0.478334	0.746361	0.268027	-0.726819	2.235088
41292	199706	0.553241	0.826678	0.273437	-0.766026	2.271602
41292	199707	0.608868	0.860188	0.251320	-0.797502	2.280672
41292	199708	0.575443	0.770293	0.194850	-0.832830	2.305750
41292	199709	0.629774	0.763128	0.133354	-1.002159	2.299430
41292	199710	0.520853	0.665465	0.144612	-0.778449	2.324757
41292	199711	0.379342	0.510623	0.131282	-0.422837	2.328695
41292	199712	0.366126	0.500921	0.134796	-0.436944	2.357988
41292	199801	0.382751	0.510571	0.127821	-0.389346	2.381006
41292	199802	0.377192	0.476131	0.098938	-0.310828	2.355464
41292	199803	0.408773	0.549742	0.140968	-0.334601	2.369454
41292	199804	0.371461	0.536593	0.165132	-0.334606	2.387081
41292	199805	0.348580	0.493600	0.145020	-0.289223	2.372539
41292	199806	0.322571	0.448163	0.125592	-0.269508	2.389633
41292	199807	0.337751	0.428323	0.090573	-0.225914	2.388088
41292	199808	0.311622	0.393479	0.081857	-0.210603	2.390905
41292	199809	0.180299	0.214748	0.034449	-0.033571	2.398174
41292	199810	0.191648	0.224453	0.032805	-0.057114	2.396781
41292	199811	0.232187	0.241993	0.009806	-0.033537	2.397420
41292	199812	0.232810	0.212487	-0.020323	-0.014662	2.395159

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
42455	198901	0.689116	0.759670	0.070555	-0.568110	2.154637
42455	198902	0.706309	0.796203	0.089893	-0.598352	2.163834
42455	198903	0.743111	0.862623	0.119511	-0.635150	2.157191
42455	198904	0.697971	0.852613	0.154642	-0.646777	2.163817
42455	198905	0.635939	0.810444	0.174505	-0.678674	2.159960
42455	198906	0.649938	0.801831	0.151894	-0.624180	2.176645
42455	198907	0.472981	0.667870	0.194889	-0.653000	2.180425
42455	198908	0.548838	0.734767	0.185929	-0.620004	2.176917
42455	198909	0.527943	0.763948	0.236005	-0.734334	2.186114
42455	198910	0.574359	0.801487	0.227128	-0.729361	2.188242
42455	198911	0.471911	0.642657	0.170745	-0.353751	2.193656
42455	198912	0.431827	0.580307	0.148480	-0.314446	2.203436
42455	199001	0.433123	0.574476	0.141353	-0.296084	2.214764
42455	199002	0.498484	0.576181	0.077697	-0.157671	2.226359
42455	199003	0.503393	0.571601	0.068208	-0.116257	2.234793
42455	199004	0.515992	0.583655	0.067663	-0.111785	2.249230
42455	199005	0.509621	0.587277	0.077656	-0.104850	2.253649
42455	199006	0.518945	0.626069	0.107124	-0.128855	2.232032
42455	199007	0.562618	0.687684	0.125065	-0.139939	2.222096
42455	199008	0.538543	0.647423	0.108880	-0.131671	2.217359
42455	199009	0.541030	0.562764	0.021734	0.088364	2.220585
42455	199010	0.506424	0.488111	-0.018313	0.156202	2.241010
42455	199011	0.606084	0.617111	0.011027	0.149439	2.261094
42455	199012	0.682632	0.821290	0.138659	-0.133629	2.262381
42455	199101	0.788070	0.860904	0.072834	0.012975	2.251890
42455	199102	0.728976	0.841870	0.112894	-0.096637	2.263163
42455	199103	0.775715	0.918132	0.142416	-0.163275	2.276892
42455	199104	0.792584	0.870423	0.077840	-0.159220	2.273137
42455	199105	0.829117	0.871504	0.042387	-0.151411	2.284654
42455	199106	0.808792	0.804610	-0.004182	-0.131061	2.296561
42455	199107	0.769550	0.739932	-0.029619	-0.104691	2.314626
42455	199108	0.785263	0.697272	-0.087991	-0.061660	2.301302
42455	199109	0.799492	0.650068	-0.149425	-0.054816	2.299455
42455	199110	0.736177	0.585509	-0.150668	-0.049001	2.294022
42455	199111	0.739902	0.640069	-0.099833	-0.081415	2.279147
42455	199112	0.574260	0.246073	-0.328187	0.285231	2.269288
42455	199201	0.324497	0.187442	-0.137054	0.057901	2.266620
42455	199202	0.402988	0.216967	-0.186021	0.072536	2.283621
42455	199203	0.358353	0.188807	-0.169546	-0.011143	2.263801
42455	199204	0.287625	0.158480	-0.129145	-0.026680	2.274328
42455	199205	0.193547	0.069555	-0.123992	-0.025452	2.283228
42455	199206	0.190568	0.123620	-0.066949	-0.058497	2.265477
42455	199207	0.236709	0.123295	-0.113414	-0.037607	2.273057
42455	199208	0.151252	0.105001	-0.046251	-0.087195	2.274283
42455	199209	0.117606	0.152312	0.034707	-0.121548	2.280188
42455	199210	0.299733	0.284269	-0.015464	-0.113918	2.302000
42455	199211	0.307195	0.196978	-0.110217	-0.077063	2.265639
42455	199212	0.415838	0.404242	-0.011596	-0.123592	2.226206
42455	199301	0.450879	0.448761	-0.002119	-0.120442	2.215419
42455	199302	0.452595	0.407557	-0.045038	-0.098840	2.194358
42455	199303	0.413419	0.252321	-0.161098	-0.010669	2.160647
42455	199304	0.572169	0.375431	-0.196738	-0.042890	2.114763
42455	199305	0.639763	0.458297	-0.181465	0.024559	2.104564
42455	199306	0.737154	0.608206	-0.128948	-0.019871	2.107154
42455	199307	0.741112	0.715330	-0.025782	-0.062533	2.118009
42455	199308	0.744788	0.852736	0.107948	-0.093086	2.111285
42455	199309	0.707788	0.818164	0.110376	-0.092554	2.103111
42455	199310	0.713866	0.782131	0.068265	-0.060553	2.076285
42455	199311	0.497615	0.801316	0.303701	-0.172626	2.023588
42455	199312	0.660972	1.093316	0.432344	-0.246166	1.979682
42455	199401	0.790264	1.208700	0.418437	-0.270870	1.952042
42455	199402	0.785261	1.193804	0.408544	-0.259409	1.889693
42455	199403	0.976064	1.499064	0.523000	-0.278739	1.879648
42455	199404	0.994396	1.597351	0.602955	-0.260601	1.874468
42455	199405	1.149422	1.845616	0.696194	-0.377951	1.872637
42455	199406	0.957117	1.717605	0.760488	-0.346926	1.865757
42455	199407	0.839757	1.713048	0.873291	-0.348735	1.867696
42455	199408	0.916223	1.669700	0.753478	-0.356191	1.876005
42455	199409	1.150478	1.785125	0.634647	-0.345809	1.872100
42455	199410	1.228119	1.987802	0.759683	-0.380641	1.867837
42455	199411	1.635718	2.190172	0.554454	-0.320708	1.881670
42455	199412	1.406546	1.948031	0.541485	-0.206922	1.883694
42455	199501	1.085269	1.483751	0.398482	-0.176203	1.870581
42455	199502	1.199342	1.799679	0.600337	-0.293321	1.863939
42455	199503	1.106806	1.715436	0.608631	-0.286087	1.887059
42455	199504	1.015079	1.547222	0.532143	-0.302973	1.883274
42455	199505	0.930317	1.413099	0.482782	-0.296012	1.893563
42455	199506	0.950419	1.391225	0.440807	-0.326169	1.895372
42455	199507	0.872053	1.193936	0.321883	-0.291140	1.896922
42455	199508	0.922313	1.186344	0.264031	-0.372370	1.909267
42455	199509	0.712738	1.059803	0.347065	-0.369963	1.906368
42455	199510	0.705572	1.079764	0.374191	-0.376069	1.902381
42455	199511	0.639100	0.971463	0.332363	-0.365412	1.933240
42455	199512	0.651607	0.981754	0.330147	-0.372139	1.959146
42455	199601	0.621876	0.973187	0.351311	-0.366653	1.984805
42455	199602	0.542604	0.895487	0.352883	-0.326328	1.975850
42455	199603	0.449660	0.764572	0.314911	-0.302759	1.999984
42455	199604	0.453687	0.690309	0.236622	-0.267051	2.024837
42455	199605	0.466983	0.710495	0.243512	-0.291138	2.027055
42455	199606	0.420446	0.599956	0.179510	-0.190904	2.034417
42455	199607	0.464280	0.621007	0.156727	-0.153558	2.037332
42455	199608	0.381308	0.378761	-0.002547	0.045577	2.035243
42455	199609	0.477897	0.477497	-0.000400	0.030676	2.055741
42455	199610	0.327153	0.432188	0.105034	-0.009892	2.072878
42455	199611	0.545770	0.570283	0.024513	-0.240722	2.126151
42455	199612	0.509377	0.527499	0.018122	-0.211741	2.178096
42455	199701	0.444031	0.496755	0.052724	-0.213943	2.226390
42455	199702	0.429929	0.480635	0.050706	-0.251772	2.326091
42455	199703	0.422897	0.464364	0.041467	-0.259371	2.371010
42455	199704	0.455961	0.482956	0.026994	-0.232280	2.384278
42455	199705	0.557263	0.540365	-0.016898	-0.217381	2.402555
42455	199706	0.588178	0.586559	-0.001619	-0.258353	2.408058
42455	199707	0.590150	0.581610	-0.008540	-0.238781	2.402989
42455	199708	0.579209	0.605712	0.026502	-0.283320	2.447799
42455	199709	0.642810	0.691887	0.049077	-0.656781	2.449220
42455	199710	0.451664	0.566125	0.114461	-0.550919	2.461660
42455	199711	0.463244	0.564865	0.101621	-0.399741	2.454731
42455	199712	0.475545	0.604219	0.128674	-0.403114	2.481133
42455	199801	0.514795	0.578211	0.063416	-0.362583	2.498561
42455	199802	0.487975	0.537534	0.049559	-0.333177	2.488100
42455	199803	0.529236	0.565260	0.036024	-0.289840	2.466369
42455	199804	0.498675	0.581509	0.082834	-0.300496	2.461751
42455	199805	0.458694	0.542652	0.083958	-0.283418	2.462623
42455	199806	0.415505	0.486480	0.070976	-0.269687	2.470479
42455	199807	0.431214	0.536184	0.104971	-0.289365	2.484332
42455	199808	0.394080	0.498959	0.104880	-0.290745	2.454694
42455	199809	0.257282	0.236104	-0.021178	0.032039	2.459635
42455	199810	0.495259	0.334631	-0.160629	0.136579	2.454501
42455	199811	0.319557	0.230497	-0.089060	0.045701	2.444223
42455	199812	0.311767	0.208037	-0.103730	0.066698	2.446929

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
43677	198901	-0.025098	-1.572575	-1.547477	0.265646	1.921217
43677	198902	0.348777	-1.354536	-1.703313	0.299946	1.905020
43677	198903	0.408336	-1.899434	-2.307770	0.335125	1.857332
43677	198904	0.529070	-2.945255	-3.474325	0.392672	1.808315
43677	198905	0.919052	-3.288150	-4.207202	0.599461	1.668074
43677	198906	1.182272	-3.782868	-4.965140	0.666137	1.605148
43677	198907	7.207800	2.852076	-4.355724	0.549711	1.643033
43677	198908	3.648146	4.908906	1.260760	0.088262	1.466587
43677	198909	NA	NA	NA	NA	NA
43677	198910	NA	NA	NA	NA	NA
43677	198911	NA	NA	NA	NA	NA
43677	198912	NA	NA	NA	NA	NA
43677	199001	NA	NA	NA	NA	NA
43677	199002	NA	NA	NA	NA	NA
43677	199003	NA	NA	NA	NA	NA
43677	199004	NA	NA	NA	NA	NA
43677	199005	NA	NA	NA	NA	NA
43677	199006	NA	NA	NA	NA	NA
43677	199007	NA	NA	NA	NA	NA
43677	199008	NA	NA	NA	NA	NA
43677	199009	NA	NA	NA	NA	NA
43677	199010	NA	NA	NA	NA	NA
43677	199011	NA	NA	NA	NA	NA
43677	199012	NA	NA	NA	NA	NA
43677	199101	NA	NA	NA	NA	NA
43677	199102	NA	NA	NA	NA	NA
43677	199103	NA	NA	NA	NA	NA
43677	199104	NA	NA	NA	NA	NA
43677	199105	NA	NA	NA	NA	NA
43677	199106	NA	NA	NA	NA	NA
43677	199107	NA	NA	NA	NA	NA
43677	199108	NA	NA	NA	NA	NA
43677	199109	NA	NA	NA	NA	NA
43677	199110	NA	NA	NA	NA	NA
43677	199111	NA	NA	NA	NA	NA
43677	199112	NA	NA	NA	NA	NA
43677	199201	NA	NA	NA	NA	NA
43677	199202	NA	NA	NA	NA	NA
43677	199203	NA	NA	NA	NA	NA
43677	199204	NA	NA	NA	NA	NA
43677	199205	NA	NA	NA	NA	NA
43677	199206	NA	NA	NA	NA	NA
43677	199207	NA	NA	NA	NA	NA
43677	199208	NA	NA	NA	NA	NA
43677	199209	NA	NA	NA	NA	NA
43677	199210	NA	NA	NA	NA	NA
43677	199211	NA	NA	NA	NA	NA
43677	199212	NA	NA	NA	NA	NA
43677	199301	NA	NA	NA	NA	NA
43677	199302	NA	NA	NA	NA	NA
43677	199303	NA	NA	NA	NA	NA
43677	199304	NA	NA	NA	NA	NA
43677	199305	NA	NA	NA	NA	NA
43677	199306	NA	NA	NA	NA	NA
43677	199307	NA	NA	NA	NA	NA
43677	199308	NA	NA	NA	NA	NA
43677	199309	NA	NA	NA	NA	NA
43677	199310	NA	NA	NA	NA	NA
43677	199311	NA	NA	NA	NA	NA
43677	199312	NA	NA	NA	NA	NA
43677	199401	NA	NA	NA	NA	NA
43677	199402	NA	NA	NA	NA	NA
43677	199403	NA	NA	NA	NA	NA
43677	199404	NA	NA	NA	NA	NA
43677	199405	NA	NA	NA	NA	NA
43677	199406	NA	NA	NA	NA	NA
43677	199407	NA	NA	NA	NA	NA
43677	199408	NA	NA	NA	NA	NA
43677	199409	NA	NA	NA	NA	NA
43677	199410	NA	NA	NA	NA	NA
43677	199411	NA	NA	NA	NA	NA
43677	199412	NA	NA	NA	NA	NA
43677	199501	NA	NA	NA	NA	NA
43677	199502	NA	NA	NA	NA	NA
43677	199503	NA	NA	NA	NA	NA
43677	199504	NA	NA	NA	NA	NA
43677	199505	NA	NA	NA	NA	NA
43677	199506	NA	NA	NA	NA	NA
43677	199507	NA	NA	NA	NA	NA
43677	199508	NA	NA	NA	NA	NA
43677	199509	NA	NA	NA	NA	NA
43677	199510	NA	NA	NA	NA	NA
43677	199511	NA	NA	NA	NA	NA
43677	199512	NA	NA	NA	NA	NA
43677	199601	NA	NA	NA	NA	NA
43677	199602	NA	NA	NA	NA	NA
43677	199603	NA	NA	NA	NA	NA
43677	199604	NA	NA	NA	NA	NA
43677	199605	NA	NA	NA	NA	NA
43677	199606	NA	NA	NA	NA	NA
43677	199607	NA	NA	NA	NA	NA
43677	199608	NA	NA	NA	NA	NA
43677	199609	NA	NA	NA	NA	NA
43677	199610	NA	NA	NA	NA	NA
43677	199611	NA	NA	NA	NA	NA
43677	199612	NA	NA	NA	NA	NA
43677	199701	NA	NA	NA	NA	NA
43677	199702	NA	NA	NA	NA	NA
43677	199703	NA	NA	NA	NA	NA
43677	199704	NA	NA	NA	NA	NA
43677	199705	NA	NA	NA	NA	NA
43677	199706	NA	NA	NA	NA	NA
43677	199707	NA	NA	NA	NA	NA
43677	199708	NA	NA	NA	NA	NA
43677	199709	NA	NA	NA	NA	NA
43677	199710	NA	NA	NA	NA	NA
43677	199711	NA	NA	NA	NA	NA
43677	199712	NA	NA	NA	NA	NA
43677	199801	NA	NA	NA	NA	NA
43677	199802	NA	NA	NA	NA	NA
43677	199803	NA	NA	NA	NA	NA
43677	199804	NA	NA	NA	NA	NA
43677	199805	NA	NA	NA	NA	NA
43677	199806	NA	NA	NA	NA	NA
43677	199807	NA	NA	NA	NA	NA
43677	199808	NA	NA	NA	NA	NA
43677	199809	NA	NA	NA	NA	NA
43677	199810	NA	NA	NA	NA	NA
43677	199811	NA	NA	NA	NA	NA
43677	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
43748	198901	0.528086	0.364190	-0.163896	-0.039882	2.068374
43748	198902	0.526073	0.417769	-0.108305	-0.095421	2.067399
43748	198903	0.547969	0.451304	-0.096666	-0.092807	2.074908
43748	198904	0.557829	0.404971	-0.152858	-0.057777	2.074032
43748	198905	0.532255	0.417466	-0.114789	-0.078065	2.063700
43748	198906	0.470952	0.421229	-0.049723	-0.086870	2.071952
43748	198907	0.458339	0.358891	-0.099448	-0.049275	2.069390
43748	198908	0.448609	0.386345	-0.062264	-0.075848	2.060988
43748	198909	0.652980	0.588160	-0.064820	-0.186969	2.067755
43748	198910	0.655309	0.663951	0.008642	-0.281352	2.077670
43748	198911	0.686250	0.815357	0.129108	-0.322017	2.054573
43748	198912	0.693684	0.788551	0.094868	-0.270568	2.072055
43748	199001	0.670020	0.791217	0.121197	-0.283216	2.122952
43748	199002	0.612892	0.755889	0.142997	-0.188780	2.146868
43748	199003	0.751844	0.773901	0.022057	-0.063618	2.166388
43748	199004	0.815221	0.791263	-0.023957	-0.010875	2.162629
43748	199005	0.836935	0.831214	-0.005721	0.007152	2.185874
43748	199006	0.828689	0.793330	-0.035359	-0.000459	2.178284
43748	199007	0.805056	0.786587	-0.018469	-0.011508	2.173610
43748	199008	0.850362	0.796921	-0.053441	0.020761	2.178837
43748	199009	0.753953	0.663454	-0.090500	0.142516	2.181570
43748	199010	0.697663	0.501124	-0.196540	0.227192	2.201279
43748	199011	0.735410	0.427049	-0.308361	0.309771	2.246188
43748	199012	0.689070	0.455446	-0.233624	0.249969	2.249404
43748	199101	0.648134	0.456954	-0.191180	0.162281	2.260732
43748	199102	0.748741	0.525017	-0.223723	0.135077	2.289193
43748	199103	0.436027	0.349561	-0.086466	0.044865	2.284135
43748	199104	0.309983	0.372114	0.062131	-0.034043	2.264974
43748	199105	0.328272	0.418175	0.089903	-0.090252	2.281113
43748	199106	0.284126	0.439368	0.155242	-0.097751	2.300233
43748	199107	0.219498	0.505861	0.286363	-0.138714	2.315723
43748	199108	0.021742	0.410954	0.389211	-0.183761	2.324979
43748	199109	-0.118458	0.371796	0.490253	-0.246764	2.321560
43748	199110	-0.197144	0.245042	0.442186	-0.207807	2.306074
43748	199111	-0.289449	0.357793	0.647242	-0.246974	2.318775
43748	199112	-0.405322	0.278583	0.683905	-0.224552	2.327246
43748	199201	-0.392520	0.065468	0.457988	-0.148719	2.329314
43748	199202	-0.372743	-0.018571	0.354172	-0.139872	2.341610
43748	199203	-0.068829	0.312497	0.381327	-0.204678	2.304478
43748	199204	0.020473	0.544731	0.524258	-0.228587	2.308537
43748	199205	-0.199154	0.285696	0.484850	-0.220909	2.335612
43748	199206	-0.073930	0.253292	0.327222	-0.187625	2.320500
43748	199207	0.190225	0.321977	0.131751	-0.134513	2.338439
43748	199208	0.392941	0.546079	0.153138	-0.135941	2.349730
43748	199209	0.335043	0.530753	0.195710	-0.131981	2.363842
43748	199210	0.682399	0.887760	0.205361	-0.160363	2.344905
43748	199211	0.688600	0.446778	-0.241821	-0.085884	2.339753
43748	199212	0.979200	0.816115	-0.163086	-0.152204	2.312502
43748	199301	0.935520	1.043256	0.107736	-0.228196	2.260863
43748	199302	0.997008	1.140436	0.143428	-0.236097	2.228133
43748	199303	0.985606	1.195293	0.209688	-0.228213	2.190415
43748	199304	1.159007	1.266341	0.107335	-0.350334	2.159778
43748	199305	1.306112	1.646060	0.339948	-0.259399	2.126649
43748	199306	1.245341	1.470057	0.224716	-0.240584	2.110030
43748	199307	1.072779	1.285310	0.212531	-0.235518	2.095786
43748	199308	1.233644	1.341927	0.108284	-0.220364	2.062594
43748	199309	1.195082	1.288568	0.093487	-0.202850	2.051676
43748	199310	1.172007	1.412134	0.240127	-0.257214	2.070563
43748	199311	1.273558	1.579755	0.306197	-0.300479	2.009429
43748	199312	1.070608	1.301878	0.231270	-0.251795	1.981535
43748	199401	0.935315	1.133149	0.197834	-0.210363	1.945432
43748	199402	0.847834	1.143091	0.295256	-0.246406	1.927234
43748	199403	0.873391	1.202417	0.329026	-0.176989	1.917179
43748	199404	0.630812	0.861358	0.230546	-0.023309	1.914394
43748	199405	0.552104	0.600143	0.048039	-0.052589	1.909923
43748	199406	0.603043	0.819541	0.216498	-0.148381	1.898373
43748	199407	0.621738	0.972801	0.351063	-0.193476	1.891457
43748	199408	0.605553	0.901731	0.296178	-0.164183	1.877477
43748	199409	0.638289	0.851563	0.213273	-0.170169	1.867747
43748	199410	0.476585	0.658032	0.181447	-0.123716	1.873593
43748	199411	0.348799	0.517450	0.168651	-0.116400	1.860852
43748	199412	0.256923	0.407605	0.150682	-0.067275	1.853862
43748	199501	0.295722	0.500063	0.204341	-0.119850	1.843169
43748	199502	0.286854	0.486251	0.199398	-0.157677	1.821367
43748	199503	0.188091	0.355529	0.167438	-0.147151	1.826781
43748	199504	0.279334	0.438900	0.159567	-0.255948	1.813617
43748	199505	0.173661	0.416360	0.242699	-0.253732	1.790297
43748	199506	0.179343	0.433545	0.254202	-0.234764	1.783761
43748	199507	0.160716	0.428199	0.267484	-0.214787	1.772350
43748	199508	-0.165170	0.474358	0.639528	-0.271986	1.753858
43748	199509	-0.244729	0.513858	0.758587	-0.294827	1.733422
43748	199510	0.010995	0.576545	0.565550	-0.153899	1.726617
43748	199511	-0.021106	0.562561	0.583667	-0.153723	1.729650
43748	199512	-0.030600	0.593371	0.623970	-0.158881	1.734491
43748	199601	-0.028445	0.610201	0.638645	-0.160456	1.739348
43748	199602	-0.081509	0.622279	0.703788	-0.162187	1.722866
43748	199603	-0.126088	0.615211	0.741300	-0.167259	1.725363
43748	199604	-0.228084	0.635248	0.863333	-0.161576	1.741668
43748	199605	-0.153844	0.722349	0.876193	-0.165065	1.757540
43748	199606	-0.152291	0.740190	0.892481	-0.170507	1.764152
43748	199607	-0.139597	0.692481	0.832078	-0.165145	1.760558
43748	199608	0.601019	1.024670	0.423651	-0.096567	1.818425
43748	199609	1.766244	1.389144	-0.377100	-0.031213	1.816907
43748	199610	-0.201696	0.464599	0.666296	-0.209227	1.565841
43748	199611	-0.459623	-0.379707	0.079916	-0.172420	1.591384
43748	199612	-0.890336	-0.890336	0.000000	0.770741	1.456609
43748	199701	NA	NA	NA	NA	NA
43748	199702	NA	NA	NA	NA	NA
43748	199703	NA	NA	NA	NA	NA
43748	199704	NA	NA	NA	NA	NA
43748	199705	NA	NA	NA	NA	NA
43748	199706	NA	NA	NA	NA	NA
43748	199707	NA	NA	NA	NA	NA
43748	199708	NA	NA	NA	NA	NA
43748	199709	NA	NA	NA	NA	NA
43748	199710	NA	NA	NA	NA	NA
43748	199711	NA	NA	NA	NA	NA
43748	199712	NA	NA	NA	NA	NA
43748	199801	NA	NA	NA	NA	NA
43748	199802	NA	NA	NA	NA	NA
43748	199803	NA	NA	NA	NA	NA
43748	199804	NA	NA	NA	NA	NA
43748	199805	NA	NA	NA	NA	NA
43748	199806	NA	NA	NA	NA	NA
43748	199807	NA	NA	NA	NA	NA
43748	199808	NA	NA	NA	NA	NA
43748	199809	NA	NA	NA	NA	NA
43748	199810	NA	NA	NA	NA	NA
43748	199811	NA	NA	NA	NA	NA
43748	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
44143	198901	0.645502	1.644866	0.999363	-0.453245	2.126327
44143	198902	0.977306	2.484010	1.506704	-0.545568	2.128856
44143	198903	0.855495	2.566940	1.711445	-0.507989	2.124239
44143	198904	0.521852	2.468364	1.946512	-0.495620	2.130049
44143	198905	0.144666	2.351290	2.206624	-0.463264	2.132942
44143	198906	-0.217058	2.274586	2.491644	-0.442291	2.144715
44143	198907	-0.360178	2.548676	2.908854	-0.462098	2.149234
44143	198908	0.296505	3.329882	3.033377	-0.484142	2.166676
44143	198909	0.648807	3.072120	2.423313	-0.426500	2.176063
44143	198910	0.576179	2.847962	2.271783	-0.373124	2.203651
44143	198911	1.995084	3.142969	1.147885	-0.129734	2.217663
44143	198912	2.481641	2.905774	0.424133	-0.071933	2.239611
44143	199001	1.628844	2.434737	0.805893	-0.082256	2.288707
44143	199002	1.087572	1.585346	0.497774	-0.053249	2.322412
44143	199003	1.240932	1.882746	0.641814	-0.055604	2.319590
44143	199004	1.368326	1.954655	0.586329	-0.055220	2.350253
44143	199005	1.979318	1.731877	-0.247441	-0.021193	2.386673
44143	199006	2.145181	1.812234	-0.332947	-0.026102	2.361273
44143	199007	2.793696	2.256327	-0.537369	-0.025683	2.365490
44143	199008	2.810030	1.741798	-1.068232	-0.006246	2.432540
44143	199009	3.084507	1.380313	-1.704194	0.031963	2.482560
44143	199010	3.247292	1.000262	-2.247030	0.037597	2.545667
44143	199011	1.686180	-0.279418	-1.965598	0.023215	2.528988
44143	199012	1.008483	0.155621	-0.852861	-0.002891	2.345239
44143	199101	2.203868	0.830401	-1.373467	0.025382	2.392506
44143	199102	2.931914	1.441406	-1.490508	0.028788	2.282249
44143	199103	3.217518	0.921741	-2.295777	0.052125	2.351423
44143	199104	3.437971	0.519791	-2.918180	0.073837	2.363884
44143	199105	2.637684	0.921565	-1.716120	0.013142	2.119869
44143	199106	3.018131	0.882125	-2.136006	0.032927	2.129539
44143	199107	1.072765	-1.424222	-2.496987	0.083661	2.285398
44143	199108	-0.286232	-1.783147	-1.496914	0.051868	2.133527
44143	199109	-0.689490	-2.294414	-1.604924	0.062887	2.410774
44143	199110	-0.133494	-0.927981	-0.794488	0.046194	2.713834
44143	199111	0.592181	-0.229967	-0.822148	0.011934	2.566324
44143	199112	2.439597	-9.375501	-11.815098	0.370675	2.720646
44143	199201	NA	NA	NA	NA	NA
44143	199202	NA	NA	NA	NA	NA
44143	199203	NA	NA	NA	NA	NA
44143	199204	NA	NA	NA	NA	NA
44143	199205	NA	NA	NA	NA	NA
44143	199206	NA	NA	NA	NA	NA
44143	199207	NA	NA	NA	NA	NA
44143	199208	NA	NA	NA	NA	NA
44143	199209	NA	NA	NA	NA	NA
44143	199210	NA	NA	NA	NA	NA
44143	199211	NA	NA	NA	NA	NA
44143	199212	NA	NA	NA	NA	NA
44143	199301	NA	NA	NA	NA	NA
44143	199302	NA	NA	NA	NA	NA
44143	199303	NA	NA	NA	NA	NA
44143	199304	NA	NA	NA	NA	NA
44143	199305	NA	NA	NA	NA	NA
44143	199306	NA	NA	NA	NA	NA
44143	199307	NA	NA	NA	NA	NA
44143	199308	NA	NA	NA	NA	NA
44143	199309	NA	NA	NA	NA	NA
44143	199310	NA	NA	NA	NA	NA
44143	199311	NA	NA	NA	NA	NA
44143	199312	NA	NA	NA	NA	NA
44143	199401	NA	NA	NA	NA	NA
44143	199402	NA	NA	NA	NA	NA
44143	199403	NA	NA	NA	NA	NA
44143	199404	NA	NA	NA	NA	NA
44143	199405	NA	NA	NA	NA	NA
44143	199406	NA	NA	NA	NA	NA
44143	199407	NA	NA	NA	NA	NA
44143	199408	NA	NA	NA	NA	NA
44143	199409	NA	NA	NA	NA	NA
44143	199410	NA	NA	NA	NA	NA
44143	199411	NA	NA	NA	NA	NA
44143	199412	NA	NA	NA	NA	NA
44143	199501	NA	NA	NA	NA	NA
44143	199502	NA	NA	NA	NA	NA
44143	199503	NA	NA	NA	NA	NA
44143	199504	NA	NA	NA	NA	NA
44143	199505	NA	NA	NA	NA	NA
44143	199506	NA	NA	NA	NA	NA
44143	199507	NA	NA	NA	NA	NA
44143	199508	NA	NA	NA	NA	NA
44143	199509	NA	NA	NA	NA	NA
44143	199510	NA	NA	NA	NA	NA
44143	199511	NA	NA	NA	NA	NA
44143	199512	NA	NA	NA	NA	NA
44143	199601	NA	NA	NA	NA	NA
44143	199602	NA	NA	NA	NA	NA
44143	199603	NA	NA	NA	NA	NA
44143	199604	NA	NA	NA	NA	NA
44143	199605	NA	NA	NA	NA	NA
44143	199606	NA	NA	NA	NA	NA
44143	199607	NA	NA	NA	NA	NA
44143	199608	NA	NA	NA	NA	NA
44143	199609	NA	NA	NA	NA	NA
44143	199610	NA	NA	NA	NA	NA
44143	199611	NA	NA	NA	NA	NA
44143	199612	NA	NA	NA	NA	NA
44143	199701	NA	NA	NA	NA	NA
44143	199702	NA	NA	NA	NA	NA
44143	199703	NA	NA	NA	NA	NA
44143	199704	NA	NA	NA	NA	NA
44143	199705	NA	NA	NA	NA	NA
44143	199706	NA	NA	NA	NA	NA
44143	199707	NA	NA	NA	NA	NA
44143	199708	NA	NA	NA	NA	NA
44143	199709	NA	NA	NA	NA	NA
44143	199710	NA	NA	NA	NA	NA
44143	199711	NA	NA	NA	NA	NA
44143	199712	NA	NA	NA	NA	NA
44143	199801	NA	NA	NA	NA	NA
44143	199802	NA	NA	NA	NA	NA
44143	199803	NA	NA	NA	NA	NA
44143	199804	NA	NA	NA	NA	NA
44143	199805	NA	NA	NA	NA	NA
44143	199806	NA	NA	NA	NA	NA
44143	199807	NA	NA	NA	NA	NA
44143	199808	NA	NA	NA	NA	NA
44143	199809	NA	NA	NA	NA	NA
44143	199810	NA	NA	NA	NA	NA
44143	199811	NA	NA	NA	NA	NA
44143	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
44185	198901	0.339086	0.175394	-0.163691	-0.082816	2.119914
44185	198902	0.419179	0.311602	-0.107577	-0.155336	2.123741
44185	198903	0.399680	0.288471	-0.111210	-0.153395	2.123796
44185	198904	0.317251	0.217914	-0.099337	-0.120676	2.124500
44185	198905	0.327719	0.207646	-0.120072	-0.117030	2.131684
44185	198906	0.369862	0.269563	-0.100299	-0.149016	2.147920
44185	198907	0.351261	0.268959	-0.082302	-0.155649	2.150154
44185	198908	0.426567	0.368086	-0.058481	-0.206693	2.159890
44185	198909	0.274334	0.191994	-0.082341	-0.074541	2.181204
44185	198910	0.364398	0.319767	-0.044632	-0.146972	2.189614
44185	198911	0.404471	0.436891	0.032420	-0.141866	2.194564
44185	198912	0.358562	0.431058	0.072496	-0.129747	2.210242
44185	199001	0.316790	0.434905	0.118115	-0.129674	2.204680
44185	199002	0.283580	0.417866	0.134286	-0.089168	2.231610
44185	199003	0.455927	0.410874	-0.045053	0.053434	2.254962
44185	199004	0.420410	0.412101	-0.008309	0.042585	2.277043
44185	199005	0.362610	0.375921	0.013311	0.038921	2.302042
44185	199006	0.333566	0.362245	0.028679	0.037920	2.281484
44185	199007	0.376761	0.373680	-0.003081	0.031873	2.270406
44185	199008	0.385002	0.325872	-0.059130	0.069725	2.288585
44185	199009	0.475694	0.540989	0.065295	0.039120	2.285151
44185	199010	0.483691	0.474606	-0.009085	0.081439	2.293836
44185	199011	0.590133	0.373829	-0.216304	0.173051	2.322276
44185	199012	0.582856	0.349466	-0.233389	0.171061	2.317696
44185	199101	0.750425	0.384671	-0.365754	0.236945	2.334366
44185	199102	0.760025	0.415241	-0.344784	0.239284	2.359062
44185	199103	0.481993	0.463818	-0.018175	0.088876	2.346724
44185	199104	0.637312	0.577909	-0.059404	0.094807	2.354724
44185	199105	0.687462	0.581355	-0.106107	0.094241	2.380135
44185	199106	0.769846	0.695803	-0.074044	0.086030	2.396032
44185	199107	0.810614	0.863975	0.053361	0.089250	2.398497
44185	199108	0.711054	0.849566	0.138513	0.045948	2.399560
44185	199109	0.937934	0.978711	0.040777	0.023617	2.397150
44185	199110	0.867339	0.859499	-0.007840	0.054483	2.363369
44185	199111	0.820723	0.885917	0.065194	0.016246	2.362814
44185	199112	1.034663	1.202309	0.167646	0.016478	2.356810
44185	199201	0.869465	1.164398	0.294933	-0.151064	2.353449
44185	199202	0.816345	0.885807	0.069462	-0.069817	2.357551
44185	199203	1.060746	1.090330	0.029584	-0.224421	2.346096
44185	199204	0.835152	0.878144	0.042991	-0.219815	2.349104
44185	199205	0.863997	0.791789	-0.072207	-0.207047	2.352939
44185	199206	0.892381	0.751141	-0.141239	-0.182356	2.343868
44185	199207	0.714629	0.563410	-0.151219	-0.181563	2.361056
44185	199208	0.866753	0.595123	-0.271630	-0.164644	2.367546
44185	199209	0.697644	0.533115	-0.164529	-0.179712	2.357835
44185	199210	0.639137	0.643530	0.004393	-0.244962	2.335398
44185	199211	0.585320	0.621435	0.036115	-0.252555	2.312118
44185	199212	0.475249	0.578590	0.103341	-0.245503	2.261217
44185	199301	0.454090	0.512121	0.058030	-0.250853	2.268256
44185	199302	0.613426	0.750452	0.137026	-0.280214	2.231902
44185	199303	0.426933	0.461950	0.035018	-0.133104	2.179335
44185	199304	0.666830	0.756517	0.089687	-0.191242	2.135054
44185	199305	1.212054	1.189669	-0.022384	-0.036403	2.112033
44185	199306	1.122421	1.033356	-0.089066	-0.029336	2.101093
44185	199307	1.209000	1.091897	-0.117103	-0.067392	2.097967
44185	199308	1.141181	1.097614	-0.043567	-0.082202	2.083226
44185	199309	1.059789	0.993856	-0.065933	-0.067701	2.072495
44185	199310	1.159819	1.137245	-0.022574	-0.085246	2.050715
44185	199311	1.113427	1.060103	-0.053324	-0.058715	2.005444
44185	199312	1.151220	1.158019	0.006799	-0.125276	1.971734
44185	199401	1.113047	1.095276	-0.017772	-0.123766	1.935107
44185	199402	0.981341	1.103716	0.122375	-0.159956	1.871765
44185	199403	1.037313	1.160841	0.123529	-0.101724	1.870371
44185	199404	0.949748	1.043867	0.094119	-0.002497	1.866651
44185	199405	0.499201	0.779385	0.280184	-0.181336	1.859194
44185	199406	0.546557	0.818760	0.272203	-0.159737	1.839426
44185	199407	0.417431	0.670089	0.252658	-0.095136	1.835575
44185	199408	0.395907	0.599425	0.203518	-0.115690	1.830873
44185	199409	0.504971	0.667327	0.162356	-0.119949	1.836127
44185	199410	0.327834	0.480106	0.152272	-0.113139	1.844408
44185	199411	0.328973	0.480773	0.151800	-0.162814	1.849434
44185	199412	0.337095	0.403028	0.065933	-0.095549	1.848331
44185	199501	0.396089	0.458553	0.062465	-0.099623	1.839421
44185	199502	0.551942	0.364422	-0.187520	-0.029232	1.845187
44185	199503	0.404756	0.367518	-0.037238	-0.078064	1.850766
44185	199504	0.436643	0.411203	-0.025440	-0.126869	1.848681
44185	199505	0.471252	0.479424	0.008172	-0.162183	1.851965
44185	199506	0.428893	0.527216	0.098323	-0.229646	1.846814
44185	199507	0.313289	0.505977	0.192688	-0.232107	1.841682
44185	199508	0.477119	0.646966	0.169847	-0.319329	1.847167
44185	199509	0.356624	0.550377	0.193753	-0.302911	1.849152
44185	199510	0.299060	0.434443	0.135383	-0.250784	1.858295
44185	199511	0.241251	0.402839	0.161588	-0.256647	1.880470
44185	199512	0.202627	0.364648	0.162022	-0.252599	1.905347
44185	199601	0.232657	0.433839	0.201182	-0.257846	1.919585
44185	199602	0.203553	0.467259	0.263705	-0.288344	1.913593
44185	199603	0.212932	0.406866	0.193934	-0.254861	1.933526
44185	199604	0.192837	0.365559	0.172722	-0.231184	1.956238
44185	199605	0.166555	0.302979	0.136425	-0.149745	1.968333
44185	199606	0.150916	0.244286	0.093369	-0.099685	1.986116
44185	199607	0.206228	0.258989	0.052761	-0.108671	2.004878
44185	199608	0.097608	0.038054	-0.059555	0.069092	1.998988
44185	199609	0.182801	0.134154	-0.048648	0.039230	2.000730
44185	199610	0.197833	0.194014	-0.003819	-0.001677	2.034856
44185	199611	0.254325	0.184746	-0.069579	-0.030918	2.081073
44185	199612	0.273951	0.215604	-0.058346	-0.046063	2.143237
44185	199701	0.249896	0.211148	-0.038748	-0.062564	2.191167
44185	199702	0.297536	0.192107	-0.105429	0.056330	2.295111
44185	199703	0.278388	0.186084	-0.092304	0.039392	2.300667
44185	199704	0.276353	0.193269	-0.083084	0.054848	2.308334
44185	199705	0.265833	0.191781	-0.074051	0.021389	2.321197
44185	199706	0.288682	0.241664	-0.047018	-0.011198	2.343361
44185	199707	0.272458	0.212440	-0.060019	0.020339	2.365921
44185	199708	0.287063	0.280689	-0.006374	-0.055184	2.374323
44185	199709	0.395827	0.433929	0.038101	-0.642021	2.355289
44185	199710	0.411180	0.468984	0.057804	-0.466346	2.366311
44185	199711	0.435161	0.532132	0.096971	-0.418513	2.367126
44185	199712	0.406343	0.496040	0.089697	-0.397797	2.389371
44185	199801	0.387323	0.467977	0.080654	-0.385565	2.410335
44185	199802	0.308836	0.423197	0.114360	-0.415285	2.396814
44185	199803	0.342948	0.465473	0.122524	-0.400351	2.406150
44185	199804	0.348681	0.451516	0.102835	-0.384433	2.394103
44185	199805	0.325485	0.385685	0.060201	-0.301554	2.394841
44185	199806	0.266236	0.298839	0.032603	-0.265061	2.412924
44185	199807	0.285074	0.312471	0.027398	-0.265863	2.430787
44185	199808	0.275051	0.281814	0.006763	-0.251144	2.437487
44185	199809	0.188494	0.237425	0.048932	0.013557	2.425641
44185	199810	0.170840	0.119307	-0.051533	0.040298	2.435054
44185	199811	0.197350	0.144947	-0.052403	0.085135	2.414270
44185	199812	0.258823	0.149632	-0.109192	0.100894	2.406929

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
44725	198901	0.228409	-0.010182	-0.238591	0.025666	2.200599
44725	198902	0.191274	0.080259	-0.111015	0.006919	2.217201
44725	198903	0.194564	-0.014941	-0.209505	0.033653	2.218610
44725	198904	0.181338	-0.032558	-0.213896	0.035556	2.223970
44725	198905	-0.010312	0.031046	0.041358	-0.047525	2.222497
44725	198906	-0.050943	0.002145	0.053088	-0.045565	2.235565
44725	198907	-0.019997	0.045359	0.065356	-0.058172	2.230305
44725	198908	0.014927	0.083898	0.068971	-0.059706	2.252502
44725	198909	0.088677	0.194197	0.105520	-0.101728	2.251292
44725	198910	0.232975	0.300446	0.067471	-0.107554	2.272629
44725	198911	0.151410	0.240557	0.089147	-0.105780	2.267896
44725	198912	0.152098	0.351601	0.199503	-0.126652	2.213407
44725	199001	0.121009	0.438874	0.317865	-0.165967	2.174244
44725	199002	0.168564	0.431407	0.262843	-0.153663	2.199235
44725	199003	0.165010	0.481258	0.316248	-0.156778	2.196204
44725	199004	0.172484	0.444515	0.272031	-0.144719	2.216244
44725	199005	0.303343	0.434646	0.131303	-0.118957	2.256610
44725	199006	0.307257	0.438395	0.131137	-0.156421	2.234958
44725	199007	0.294251	0.420778	0.126527	-0.156016	2.242196
44725	199008	0.261940	0.401436	0.139495	-0.157565	2.253036
44725	199009	0.243689	0.367527	0.123838	-0.052671	2.252753
44725	199010	0.158707	0.249771	0.091064	-0.020344	2.253719
44725	199011	0.268189	0.396715	0.128526	0.019757	2.269730
44725	199012	0.187485	0.294583	0.107098	-0.085032	2.270181
44725	199101	0.178715	0.306505	0.127790	-0.087200	2.276986
44725	199102	0.043515	0.151004	0.107489	-0.095352	2.281132
44725	199103	-0.009273	0.106317	0.115590	-0.117426	2.295991
44725	199104	-0.073929	0.054458	0.128387	-0.113121	2.288054
44725	199105	-0.006691	0.204955	0.211645	-0.170353	2.303912
44725	199106	0.027509	0.233361	0.205851	-0.176204	2.307429
44725	199107	0.130753	0.453995	0.323242	-0.213874	2.331402
44725	199108	0.207440	0.439913	0.232474	-0.183107	2.333200
44725	199109	0.315993	0.617813	0.301820	-0.223754	2.341199
44725	199110	0.311897	0.517056	0.205159	-0.178854	2.339177
44725	199111	0.274887	0.512313	0.237425	-0.180935	2.334219
44725	199112	0.268256	0.633837	0.365580	-0.144387	2.333677
44725	199201	0.369194	0.609014	0.239820	-0.139200	2.342520
44725	199202	0.695767	0.944020	0.248253	-0.162278	2.333012
44725	199203	0.746866	0.891203	0.144338	-0.117687	2.310654
44725	199204	0.798275	1.036315	0.238040	-0.130260	2.308508
44725	199205	0.656726	0.684342	0.027616	-0.039170	2.319941
44725	199206	0.588450	0.730967	0.142517	-0.073985	2.291391
44725	199207	0.401568	0.183276	-0.218293	0.046754	2.310609
44725	199208	0.338949	0.160802	-0.178147	0.047060	2.292647
44725	199209	0.152218	-0.092626	-0.244844	0.092969	2.305358
44725	199210	0.013639	-0.022780	-0.036419	0.018880	2.303064
44725	199211	0.090341	0.006970	-0.083371	0.025503	2.284361
44725	199212	0.247167	0.291402	0.044235	-0.071611	2.261153
44725	199301	0.249253	0.441918	0.192665	-0.124356	2.256951
44725	199302	0.195806	0.450173	0.254367	-0.122481	2.218057
44725	199303	0.322592	0.685271	0.362679	-0.252911	2.184985
44725	199304	0.347956	0.622099	0.274143	-0.240216	2.141902
44725	199305	0.759587	0.956140	0.196553	-0.096312	2.118249
44725	199306	0.706501	0.849679	0.143177	-0.073073	2.115349
44725	199307	0.871175	1.222527	0.351353	-0.174250	2.104457
44725	199308	0.933853	1.404897	0.471044	-0.199471	2.077198
44725	199309	0.970099	1.354208	0.384109	-0.181125	2.070284
44725	199310	0.941424	1.154873	0.213450	-0.139919	2.050669
44725	199311	1.078946	1.342164	0.263217	-0.163284	2.005691
44725	199312	0.814002	0.959470	0.145468	-0.115663	1.956249
44725	199401	0.837898	0.943747	0.105849	-0.131677	1.921101
44725	199402	0.829141	0.900556	0.071415	-0.130707	1.870008
44725	199403	0.739098	0.850322	0.111223	-0.093774	1.866041
44725	199404	0.848969	1.026011	0.177042	-0.110253	1.858521
44725	199405	0.489984	0.812167	0.322183	-0.230275	1.852737
44725	199406	0.626103	0.850137	0.224035	-0.168830	1.832031
44725	199407	0.528070	0.698445	0.170374	-0.127466	1.831937
44725	199408	0.554183	0.651359	0.097176	-0.143333	1.844512
44725	199409	0.541046	0.601272	0.060226	-0.136083	1.838663
44725	199410	0.703041	0.781495	0.078455	-0.141593	1.834063
44725	199411	0.442839	0.357270	-0.085569	-0.080969	1.843495
44725	199412	0.538863	0.440860	-0.098003	-0.045574	1.836626
44725	199501	0.235945	-0.063766	-0.299710	0.047315	1.825303
44725	199502	0.009823	-0.345968	-0.355791	0.111469	1.824018
44725	199503	0.052009	-0.275034	-0.327042	0.086777	1.832358
44725	199504	0.007466	-0.172862	-0.180328	-0.006192	1.834308
44725	199505	0.130311	-0.054907	-0.185218	-0.006851	1.845718
44725	199506	0.059492	-0.179347	-0.238839	0.008413	1.849234
44725	199507	-0.067929	-0.352791	-0.284861	0.043221	1.852257
44725	199508	0.261942	0.128258	-0.133684	-0.074016	1.858670
44725	199509	0.186088	0.166970	-0.019118	-0.130722	1.855984
44725	199510	0.149753	0.150979	0.001226	-0.122657	1.859768
44725	199511	0.170872	0.149472	-0.021400	-0.121255	1.872897
44725	199512	0.224357	0.185399	-0.038959	-0.094422	1.898569
44725	199601	0.364197	0.346785	-0.017412	-0.107537	1.905097
44725	199602	0.489707	0.516516	0.026809	-0.145306	1.897140
44725	199603	0.476662	0.470096	-0.006566	-0.121725	1.913043
44725	199604	0.491051	0.448178	-0.042873	-0.087278	1.927592
44725	199605	0.495148	0.493646	-0.001503	-0.077911	1.936352
44725	199606	0.408816	0.555848	0.147032	-0.147848	1.945343
44725	199607	0.327787	0.497944	0.170157	-0.134882	1.950154
44725	199608	0.066603	0.094040	0.027437	-0.019932	1.962698
44725	199609	0.125522	0.103303	-0.022220	0.019486	1.974110
44725	199610	0.113505	0.144880	0.031375	-0.017252	1.993001
44725	199611	0.092455	0.068459	-0.023995	0.026541	2.036295
44725	199612	0.084303	0.097927	0.013624	-0.014670	2.099242
44725	199701	0.065750	0.102195	0.036445	-0.027804	2.142947
44725	199702	0.093998	0.154267	0.060270	-0.101987	2.233548
44725	199703	0.088971	0.160690	0.071719	-0.113144	2.245175
44725	199704	0.057558	0.110065	0.052507	-0.088527	2.259890
44725	199705	0.041016	0.048886	0.007870	-0.092641	2.278733
44725	199706	0.101036	0.070214	-0.030822	-0.071712	2.332538
44725	199707	0.129536	0.107476	-0.022060	-0.084411	2.329029
44725	199708	0.217361	0.265514	0.048153	-0.160536	2.326664
44725	199709	0.151145	0.098149	-0.052996	0.239341	2.325502
44725	199710	0.315645	0.245745	-0.069899	0.237055	2.348482
44725	199711	0.355778	0.337650	-0.018127	0.244901	2.345856
44725	199712	0.362872	0.311216	-0.051656	0.266835	2.380474
44725	199801	0.318083	0.279960	-0.038123	0.260122	2.382455
44725	199802	0.223172	0.188168	-0.035004	0.301614	2.375434
44725	199803	0.203471	0.198569	-0.004902	0.257391	2.387421
44725	199804	0.093749	0.138269	0.044520	0.221622	2.396266
44725	199805	0.036605	0.096217	0.059611	0.232286	2.403520
44725	199806	0.004647	0.044791	0.040144	0.223413	2.423017
44725	199807	-0.007039	0.040422	0.047461	0.213092	2.413463
44725	199808	-0.065352	-0.109213	-0.043861	0.230868	2.411796
44725	199809	-0.087974	-0.076587	0.011387	0.077973	2.418926
44725	199810	-0.328973	-0.314423	0.014550	0.029339	2.411403
44725	199811	-0.299635	-0.276368	0.023268	-0.031118	2.404765
44725	199812	-0.295583	-0.257946	0.037638	-0.030877	2.398782

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
45102	198901	0.339673	0.581680	0.242008	-0.649114	2.084994
45102	198902	0.305878	0.489522	0.183645	-0.519788	2.094576
45102	198903	0.237629	0.378372	0.140743	-0.408109	2.097998
45102	198904	0.242803	0.276849	0.034046	-0.305169	2.107003
45102	198905	0.319881	0.300972	-0.018909	-0.270127	2.113024
45102	198906	0.194451	0.217597	0.023146	-0.277407	2.137537
45102	198907	0.200505	0.213595	0.013090	-0.268946	2.147073
45102	198908	0.194716	0.200752	0.006036	-0.259935	2.138840
45102	198909	0.208289	0.390690	0.182401	-0.374404	2.123174
45102	198910	0.228992	0.422511	0.193519	-0.309626	2.138534
45102	198911	0.334835	0.413693	0.078858	-0.138268	2.133289
45102	198912	0.242070	0.496131	0.254061	-0.171590	2.138362
45102	199001	0.140548	0.466048	0.325500	-0.174112	2.144332
45102	199002	-0.057390	0.238287	0.295676	-0.145693	2.141854
45102	199003	-0.301320	0.129271	0.430591	-0.184650	2.167148
45102	199004	-0.250532	0.281778	0.532311	-0.201282	2.169682
45102	199005	-0.372294	0.250356	0.622650	-0.215858	2.171728
45102	199006	-0.336898	0.213858	0.550756	-0.196881	2.165945
45102	199007	-0.449643	-0.046581	0.403063	-0.166020	2.156618
45102	199008	-0.589206	-0.110679	0.478527	-0.181776	2.160803
45102	199009	-0.677808	-0.374353	0.303455	-0.126373	2.170748
45102	199010	-0.697413	-0.493397	0.204016	-0.135921	2.191161
45102	199011	-1.134165	-0.976806	0.157359	-0.153046	2.210692
45102	199012	-0.997642	-0.819746	0.177896	-0.139571	2.205950
45102	199101	-0.769218	-0.793452	-0.024234	-0.087131	2.222445
45102	199102	-0.846255	-0.706143	0.140112	-0.131169	2.229974
45102	199103	-0.360267	-0.333431	0.026836	-0.064830	2.236909
45102	199104	-0.514858	-0.546528	-0.031670	-0.046753	2.236575
45102	199105	-0.560880	-0.823503	-0.262623	0.012115	2.244679
45102	199106	-0.576720	-0.726982	-0.150261	-0.011983	2.276429
45102	199107	-0.469088	-0.349008	0.120080	-0.040781	2.256624
45102	199108	-0.221291	-0.179030	0.042260	0.017054	2.258452
45102	199109	-0.444953	-0.361873	0.083080	-0.017559	2.261891
45102	199110	-0.512692	-0.526799	-0.014107	0.014676	2.242991
45102	199111	-0.528978	-0.517766	0.011213	0.012907	2.259995
45102	199112	-0.640762	-0.958733	-0.317971	0.115492	2.246344
45102	199201	-0.864804	-1.056422	-0.191619	0.068823	2.251711
45102	199202	-0.530399	-0.702938	-0.172539	0.080432	2.259431
45102	199203	-0.628517	-0.964796	-0.336279	0.184917	2.253975
45102	199204	-0.662302	-0.861450	-0.199148	0.110512	2.239724
45102	199205	-0.471102	-0.553802	-0.082701	0.122286	2.243277
45102	199206	-0.280044	-0.561836	-0.281792	0.170780	2.214176
45102	199207	-0.193574	-0.471699	-0.278126	0.165573	2.225266
45102	199208	-0.300953	-0.659706	-0.358753	0.184791	2.271983
45102	199209	-0.293053	-0.733383	-0.440331	0.200145	2.305508
45102	199210	-0.274086	-0.584745	-0.310658	0.162041	2.296334
45102	199211	-0.125759	-0.403714	-0.277955	0.157250	2.272895
45102	199212	-0.066635	-0.174224	-0.107589	0.123919	2.240583
45102	199301	0.043121	-0.140775	-0.183897	0.124654	2.234568
45102	199302	0.026488	-0.330166	-0.356653	0.153552	2.215571
45102	199303	-0.256232	-0.257225	-0.000993	0.123507	2.178292
45102	199304	0.050839	-0.223189	-0.274028	0.190502	2.139373
45102	199305	0.818931	0.488222	-0.330708	0.233459	2.121651
45102	199306	0.770998	0.288919	-0.482080	0.230292	2.118824
45102	199307	0.793543	0.410554	-0.382989	0.210248	2.120219
45102	199308	0.853432	0.374798	-0.478635	0.223696	2.099161
45102	199309	0.895495	0.450214	-0.445281	0.219040	2.087953
45102	199310	0.836311	0.426659	-0.409652	0.203668	2.058363
45102	199311	0.748205	0.365978	-0.382227	0.173009	1.990631
45102	199312	0.787452	0.475452	-0.312000	0.157307	1.962554
45102	199401	0.941838	0.788780	-0.153057	0.120539	1.922167
45102	199402	1.081476	1.016869	-0.064607	0.097231	1.866272
45102	199403	1.416359	1.359290	-0.057069	0.043052	1.871301
45102	199404	1.546723	1.650703	0.103980	0.047667	1.865215
45102	199405	1.140117	1.328967	0.188851	-0.066737	1.862211
45102	199406	0.963999	1.515616	0.551617	-0.109711	1.827477
45102	199407	1.073648	1.699674	0.626026	-0.131643	1.834408
45102	199408	0.808679	1.138722	0.330043	-0.068085	1.831061
45102	199409	0.705732	1.032899	0.327166	-0.088561	1.831115
45102	199410	0.705307	1.132381	0.427074	-0.085827	1.834200
45102	199411	0.587621	0.893493	0.305871	-0.046164	1.826807
45102	199412	0.442830	0.577942	0.135113	-0.003794	1.832751
45102	199501	-0.022119	-0.307893	-0.285774	0.102996	1.825528
45102	199502	-0.147230	-0.318989	-0.171759	0.081031	1.822227
45102	199503	-0.006557	-0.284033	-0.277475	0.104645	1.818832
45102	199504	-0.044922	-0.157242	-0.112320	-0.017099	1.826765
45102	199505	0.017176	-0.102635	-0.119811	-0.015642	1.826988
45102	199506	0.147591	-0.039020	-0.186610	-0.013374	1.840812
45102	199507	0.066328	-0.163479	-0.229807	0.008015	1.843911
45102	199508	0.367636	0.548287	0.180651	-0.271479	1.836733
45102	199509	0.405357	0.566560	0.161203	-0.271949	1.824090
45102	199510	0.418800	0.585857	0.167057	-0.277048	1.826599
45102	199511	0.531368	0.801143	0.269775	-0.304990	1.850590
45102	199512	0.709226	0.845016	0.135790	-0.244051	1.880824
45102	199601	0.672840	0.867850	0.195010	-0.294790	1.898181
45102	199602	0.796616	1.007314	0.210698	-0.296834	1.899094
45102	199603	0.741729	1.001032	0.259303	-0.324274	1.902518
45102	199604	0.661900	0.860284	0.198384	-0.263718	1.919121
45102	199605	0.514522	0.735020	0.220498	-0.238648	1.923163
45102	199606	0.383483	0.637817	0.254334	-0.230580	1.915886
45102	199607	0.447937	0.715303	0.267365	-0.245783	1.909750
45102	199608	0.385340	0.518884	0.133544	-0.092632	1.917574
45102	199609	0.295028	0.391462	0.096434	-0.067633	1.917923
45102	199610	0.344682	0.333889	-0.010793	0.030640	1.934843
45102	199611	0.436058	0.539081	0.103023	-0.421233	2.005831
45102	199612	0.372496	0.510196	0.137701	-0.444298	2.039331
45102	199701	0.415680	0.535890	0.120210	-0.421195	2.094944
45102	199702	0.373689	0.478234	0.104544	-0.426535	2.210884
45102	199703	0.322014	0.449157	0.127143	-0.447921	2.211949
45102	199704	0.400648	0.511946	0.111298	-0.421698	2.224612
45102	199705	0.497854	0.638871	0.141017	-0.493966	2.233544
45102	199706	0.611942	0.708042	0.096100	-0.481397	2.311598
45102	199707	0.621130	0.698823	0.077693	-0.481785	2.302308
45102	199708	0.622435	0.687068	0.064634	-0.505091	2.345172
45102	199709	0.728739	0.820566	0.091828	-1.014917	2.374387
45102	199710	0.647298	0.864096	0.216798	-0.864606	2.409856
45102	199711	0.573683	0.815121	0.241437	-0.626928	2.432140
45102	199712	0.530728	0.762268	0.231539	-0.607114	2.479980
45102	199801	0.511533	0.728229	0.216696	-0.595026	2.557806
45102	199802	0.520989	0.749962	0.228974	-0.604773	2.534753
45102	199803	0.547872	0.758892	0.211020	-0.603399	2.567483
45102	199804	0.508529	0.742876	0.234348	-0.612499	2.543131
45102	199805	0.480574	0.704943	0.224368	-0.588575	2.575059
45102	199806	0.453004	0.710601	0.257597	-0.594376	2.603450
45102	199807	0.426033	0.701475	0.275442	-0.585180	2.549578
45102	199808	0.423987	0.712799	0.288812	-0.569192	2.555768
45102	199809	0.210176	0.505576	0.295400	-0.206416	2.632897
45102	199810	0.072530	0.119423	0.046893	-0.121671	2.632922
45102	199811	-0.121759	-0.610267	-0.488509	0.381081	2.411052
45102	199812	-0.013434	-0.216938	-0.203504	0.385023	2.152135

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
45815	198901	1.283425	2.828517	1.545092	0.115576	2.139445
45815	198902	113.739289	113.739289	0.000000	-0.908188	2.527955
45815	198903	NA	NA	NA	NA	NA
45815	198904	NA	NA	NA	NA	NA
45815	198905	NA	NA	NA	NA	NA
45815	198906	NA	NA	NA	NA	NA
45815	198907	NA	NA	NA	NA	NA
45815	198908	NA	NA	NA	NA	NA
45815	198909	NA	NA	NA	NA	NA
45815	198910	NA	NA	NA	NA	NA
45815	198911	NA	NA	NA	NA	NA
45815	198912	NA	NA	NA	NA	NA
45815	199001	NA	NA	NA	NA	NA
45815	199002	NA	NA	NA	NA	NA
45815	199003	NA	NA	NA	NA	NA
45815	199004	NA	NA	NA	NA	NA
45815	199005	NA	NA	NA	NA	NA
45815	199006	NA	NA	NA	NA	NA
45815	199007	NA	NA	NA	NA	NA
45815	199008	NA	NA	NA	NA	NA
45815	199009	NA	NA	NA	NA	NA
45815	199010	NA	NA	NA	NA	NA
45815	199011	NA	NA	NA	NA	NA
45815	199012	NA	NA	NA	NA	NA
45815	199101	NA	NA	NA	NA	NA
45815	199102	NA	NA	NA	NA	NA
45815	199103	NA	NA	NA	NA	NA
45815	199104	NA	NA	NA	NA	NA
45815	199105	NA	NA	NA	NA	NA
45815	199106	NA	NA	NA	NA	NA
45815	199107	NA	NA	NA	NA	NA
45815	199108	NA	NA	NA	NA	NA
45815	199109	NA	NA	NA	NA	NA
45815	199110	NA	NA	NA	NA	NA
45815	199111	NA	NA	NA	NA	NA
45815	199112	NA	NA	NA	NA	NA
45815	199201	NA	NA	NA	NA	NA
45815	199202	NA	NA	NA	NA	NA
45815	199203	NA	NA	NA	NA	NA
45815	199204	NA	NA	NA	NA	NA
45815	199205	NA	NA	NA	NA	NA
45815	199206	NA	NA	NA	NA	NA
45815	199207	NA	NA	NA	NA	NA
45815	199208	NA	NA	NA	NA	NA
45815	199209	NA	NA	NA	NA	NA
45815	199210	NA	NA	NA	NA	NA
45815	199211	NA	NA	NA	NA	NA
45815	199212	NA	NA	NA	NA	NA
45815	199301	NA	NA	NA	NA	NA
45815	199302	NA	NA	NA	NA	NA
45815	199303	NA	NA	NA	NA	NA
45815	199304	NA	NA	NA	NA	NA
45815	199305	NA	NA	NA	NA	NA
45815	199306	NA	NA	NA	NA	NA
45815	199307	NA	NA	NA	NA	NA
45815	199308	NA	NA	NA	NA	NA
45815	199309	NA	NA	NA	NA	NA
45815	199310	NA	NA	NA	NA	NA
45815	199311	NA	NA	NA	NA	NA
45815	199312	NA	NA	NA	NA	NA
45815	199401	NA	NA	NA	NA	NA
45815	199402	NA	NA	NA	NA	NA
45815	199403	NA	NA	NA	NA	NA
45815	199404	NA	NA	NA	NA	NA
45815	199405	NA	NA	NA	NA	NA
45815	199406	NA	NA	NA	NA	NA
45815	199407	NA	NA	NA	NA	NA
45815	199408	NA	NA	NA	NA	NA
45815	199409	NA	NA	NA	NA	NA
45815	199410	NA	NA	NA	NA	NA
45815	199411	NA	NA	NA	NA	NA
45815	199412	NA	NA	NA	NA	NA
45815	199501	NA	NA	NA	NA	NA
45815	199502	NA	NA	NA	NA	NA
45815	199503	NA	NA	NA	NA	NA
45815	199504	NA	NA	NA	NA	NA
45815	199505	NA	NA	NA	NA	NA
45815	199506	NA	NA	NA	NA	NA
45815	199507	NA	NA	NA	NA	NA
45815	199508	NA	NA	NA	NA	NA
45815	199509	NA	NA	NA	NA	NA
45815	199510	NA	NA	NA	NA	NA
45815	199511	NA	NA	NA	NA	NA
45815	199512	NA	NA	NA	NA	NA
45815	199601	NA	NA	NA	NA	NA
45815	199602	NA	NA	NA	NA	NA
45815	199603	NA	NA	NA	NA	NA
45815	199604	NA	NA	NA	NA	NA
45815	199605	NA	NA	NA	NA	NA
45815	199606	NA	NA	NA	NA	NA
45815	199607	NA	NA	NA	NA	NA
45815	199608	NA	NA	NA	NA	NA
45815	199609	NA	NA	NA	NA	NA
45815	199610	NA	NA	NA	NA	NA
45815	199611	NA	NA	NA	NA	NA
45815	199612	NA	NA	NA	NA	NA
45815	199701	NA	NA	NA	NA	NA
45815	199702	NA	NA	NA	NA	NA
45815	199703	NA	NA	NA	NA	NA
45815	199704	NA	NA	NA	NA	NA
45815	199705	NA	NA	NA	NA	NA
45815	199706	NA	NA	NA	NA	NA
45815	199707	NA	NA	NA	NA	NA
45815	199708	NA	NA	NA	NA	NA
45815	199709	NA	NA	NA	NA	NA
45815	199710	NA	NA	NA	NA	NA
45815	199711	NA	NA	NA	NA	NA
45815	199712	NA	NA	NA	NA	NA
45815	199801	NA	NA	NA	NA	NA
45815	199802	NA	NA	NA	NA	NA
45815	199803	NA	NA	NA	NA	NA
45815	199804	NA	NA	NA	NA	NA
45815	199805	NA	NA	NA	NA	NA
45815	199806	NA	NA	NA	NA	NA
45815	199807	NA	NA	NA	NA	NA
45815	199808	NA	NA	NA	NA	NA
45815	199809	NA	NA	NA	NA	NA
45815	199810	NA	NA	NA	NA	NA
45815	199811	NA	NA	NA	NA	NA
45815	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
45823	198901	0.331850	0.372609	0.040759	-0.468644	2.071578
45823	198902	0.282018	0.354370	0.072351	-0.544842	2.088937
45823	198903	0.276022	0.330763	0.054740	-0.479145	2.092696
45823	198904	0.282548	0.357621	0.075074	-0.487608	2.097940
45823	198905	0.236557	0.251638	0.015080	-0.428975	2.102539
45823	198906	0.264895	0.286467	0.021572	-0.449780	2.116287
45823	198907	0.282819	0.360508	0.077689	-0.503701	2.124838
45823	198908	0.257341	0.366973	0.109632	-0.530379	2.130512
45823	198909	0.196817	0.328444	0.131627	-0.481005	2.126834
45823	198910	0.236500	0.344910	0.108410	-0.401777	2.138834
45823	198911	0.151652	0.394392	0.242740	-0.205018	2.145567
45823	198912	0.252833	0.317672	0.064839	-0.107563	2.154251
45823	199001	0.259757	0.363561	0.103804	-0.124213	2.187775
45823	199002	0.389214	0.347905	-0.041308	0.023298	2.187865
45823	199003	0.300252	0.331686	0.031434	-0.001132	2.202136
45823	199004	0.314463	0.333542	0.019080	0.002101	2.214614
45823	199005	0.355763	0.399615	0.043852	-0.003849	2.225205
45823	199006	0.345333	0.406336	0.061003	-0.009470	2.217238
45823	199007	0.311699	0.339572	0.027873	0.009013	2.219267
45823	199008	0.295426	0.327221	0.031795	0.014024	2.223771
45823	199009	0.363493	0.369530	0.006037	0.038507	2.239080
45823	199010	0.324063	0.306076	-0.017988	0.040733	2.245279
45823	199011	0.433422	0.217939	-0.215483	0.257049	2.274975
45823	199012	0.333883	0.409512	0.075630	0.079278	2.275528
45823	199101	0.306296	0.419692	0.113395	0.074985	2.282501
45823	199102	0.127519	0.350028	0.222508	-0.123296	2.288107
45823	199103	0.208865	0.373049	0.164184	-0.113077	2.312939
45823	199104	0.078274	0.177478	0.099204	-0.092962	2.297450
45823	199105	-0.029835	0.067545	0.097380	-0.101137	2.305892
45823	199106	0.003157	0.042473	0.039316	-0.078036	2.323261
45823	199107	0.051943	0.150726	0.098783	-0.138476	2.340025
45823	199108	0.280466	0.313493	0.033027	-0.099492	2.338251
45823	199109	0.305257	0.345146	0.039889	-0.081389	2.358971
45823	199110	0.226856	0.277473	0.050617	-0.072299	2.336077
45823	199111	0.079111	0.013063	-0.066048	-0.037262	2.347547
45823	199112	0.044062	-0.117889	-0.161951	0.060593	2.346657
45823	199201	0.199397	-0.235115	-0.434513	0.133847	2.353162
45823	199202	0.190938	-0.141531	-0.332470	0.089556	2.349994
45823	199203	0.234144	0.113455	-0.120689	-0.014253	2.315782
45823	199204	0.383201	0.330561	-0.052640	-0.032420	2.311989
45823	199205	0.549581	0.555379	0.005798	-0.083924	2.321396
45823	199206	0.484476	0.601454	0.116978	-0.131539	2.303874
45823	199207	0.650145	0.549525	-0.100620	-0.034115	2.311492
45823	199208	0.279880	0.268734	-0.011146	-0.077953	2.312251
45823	199209	0.222997	0.093335	-0.129662	-0.048558	2.324607
45823	199210	0.344610	0.274237	-0.070372	-0.066261	2.318948
45823	199211	0.413365	0.541862	0.128497	-0.120514	2.290195
45823	199212	-0.046512	-0.196350	-0.149838	-0.043036	2.265214
45823	199301	-0.284102	-0.202997	0.081105	-0.092457	2.235432
45823	199302	-0.312673	-0.275170	0.037503	-0.089659	2.213783
45823	199303	-0.250446	-0.460771	-0.210325	-0.002427	2.190074
45823	199304	-0.162726	-0.242024	-0.079298	-0.074291	2.149875
45823	199305	-0.067040	-0.082929	-0.015889	-0.095373	2.137444
45823	199306	0.004627	-0.159387	-0.164014	-0.037290	2.126791
45823	199307	-0.132160	0.015388	0.147547	-0.134050	2.121870
45823	199308	-0.099706	0.028482	0.128188	-0.136440	2.104719
45823	199309	-0.185349	0.035934	0.221282	-0.148177	2.086244
45823	199310	-0.047310	0.144871	0.192182	-0.149874	2.073626
45823	199311	0.055709	0.150211	0.094502	-0.112816	2.020436
45823	199312	0.401134	0.542153	0.141018	-0.172632	1.963796
45823	199401	0.354210	0.469744	0.115534	-0.143543	1.927238
45823	199402	0.361786	0.495006	0.133220	-0.151712	1.877683
45823	199403	0.433017	0.513247	0.080230	-0.087136	1.873509
45823	199404	0.362887	0.476689	0.113801	-0.062526	1.859274
45823	199405	0.191571	0.068372	-0.123199	0.070265	1.855886
45823	199406	0.135265	0.114383	-0.020881	0.027435	1.835839
45823	199407	0.067503	-0.094411	-0.161914	0.073507	1.836194
45823	199408	-0.006791	-0.106840	-0.100050	0.085892	1.829459
45823	199409	0.085249	-0.042606	-0.127855	0.151499	1.823317
45823	199410	-0.156036	-0.366823	-0.210787	0.215609	1.820958
45823	199411	-0.145721	-0.308723	-0.163002	0.164806	1.822508
45823	199412	-0.174498	-0.331667	-0.157169	0.134388	1.817911
45823	199501	-0.062303	-0.068622	-0.006319	0.020527	1.810895
45823	199502	-0.069936	-0.112954	-0.043018	0.056744	1.807584
45823	199503	-0.063415	-0.060566	0.002849	-0.008708	1.820237
45823	199504	-0.030793	-0.016937	0.013856	-0.014891	1.825204
45823	199505	0.226901	0.231473	0.004571	-0.040000	1.825425
45823	199506	0.228393	0.196845	-0.031548	-0.020707	1.834400
45823	199507	0.259455	0.223939	-0.035516	-0.013179	1.837067
45823	199508	0.242693	0.292867	0.050174	-0.144389	1.850628
45823	199509	0.268086	0.269722	0.001636	-0.099291	1.850778
45823	199510	0.331566	0.315643	-0.015923	-0.095623	1.858733
45823	199511	0.321910	0.321181	-0.000729	-0.091149	1.870131
45823	199512	0.326220	0.326259	0.000040	-0.089694	1.894605
45823	199601	0.279112	0.309890	0.030777	-0.104069	1.906474
45823	199602	0.302485	0.329338	0.026853	-0.111077	1.903181
45823	199603	0.312611	0.325142	0.012531	-0.071178	1.926438
45823	199604	0.417192	0.547844	0.130652	-0.269738	1.945562
45823	199605	0.234401	0.470054	0.235653	-0.320404	1.945180
45823	199606	0.228376	0.450588	0.222212	-0.295390	1.959101
45823	199607	0.201324	0.431722	0.230398	-0.278679	1.969094
45823	199608	0.241885	0.434562	0.192678	-0.222469	1.971310
45823	199609	0.217805	0.417191	0.199386	-0.274870	1.990247
45823	199610	0.096574	0.423240	0.326666	-0.371468	2.000468
45823	199611	0.060117	0.269613	0.209497	-0.287659	2.052359
45823	199612	0.053008	0.244733	0.191725	-0.265959	2.108976
45823	199701	0.119770	0.283233	0.163463	-0.215850	2.161093
45823	199702	0.091055	0.274158	0.183104	-0.220617	2.250320
45823	199703	0.076239	0.274969	0.198729	-0.253603	2.248443
45823	199704	-0.018192	0.135424	0.153616	-0.158917	2.267444
45823	199705	-0.000076	0.129947	0.130024	-0.128227	2.276784
45823	199706	-0.013675	0.139498	0.153173	-0.142089	2.322949
45823	199707	0.024310	0.142797	0.118487	-0.114852	2.329151
45823	199708	0.054619	0.143035	0.088416	-0.111989	2.359415
45823	199709	0.094443	0.197438	0.102995	-0.251981	2.363193
45823	199710	0.102635	0.256539	0.153904	-0.287704	2.395902
45823	199711	0.122095	0.325462	0.203367	-0.320493	2.394436
45823	199712	0.117561	0.330260	0.212698	-0.330259	2.415471
45823	199801	0.080352	0.308714	0.228361	-0.364118	2.446118
45823	199802	0.100497	0.341802	0.241305	-0.365430	2.436863
45823	199803	0.095112	0.253184	0.158072	-0.244446	2.437321
45823	199804	0.198567	0.299440	0.100873	-0.203570	2.419777
45823	199805	0.186871	0.298762	0.111891	-0.200597	2.429268
45823	199806	0.205458	0.310794	0.105336	-0.199491	2.434584
45823	199807	0.210297	0.307539	0.097242	-0.190547	2.415296
45823	199808	0.179193	0.283200	0.104007	-0.189326	2.389255
45823	199809	0.141355	0.206273	0.064918	-0.082607	2.392068
45823	199810	0.187070	0.118866	-0.068204	0.036769	2.364325
45823	199811	0.159212	0.028104	-0.131108	0.089764	2.343023
45823	199812	0.180208	0.045174	-0.135034	0.099494	2.331639

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
46594	198901	1.013237	0.863962	-0.149274	-0.461165	2.125086
46594	198902	0.941464	0.815904	-0.125560	-0.528009	2.123382
46594	198903	0.897007	0.754940	-0.142068	-0.474618	2.123840
46594	198904	0.929371	0.809214	-0.120156	-0.457233	2.124519
46594	198905	0.970927	0.840528	-0.130399	-0.470393	2.126437
46594	198906	0.906733	0.827961	-0.078772	-0.530161	2.145737
46594	198907	0.863649	0.808489	-0.055160	-0.572223	2.157614
46594	198908	0.861586	0.812392	-0.049195	-0.600935	2.156854
46594	198909	0.859278	0.859159	-0.000119	-0.781961	2.153465
46594	198910	0.842928	0.891617	0.048689	-0.794218	2.164537
46594	198911	0.926980	1.034241	0.107261	-0.539395	2.164433
46594	198912	0.983552	1.027780	0.044228	-0.385079	2.161653
46594	199001	0.965286	1.019701	0.054415	-0.372941	2.174353
46594	199002	0.985198	1.062271	0.077073	-0.295275	2.184083
46594	199003	0.992591	1.005647	0.013056	-0.175422	2.204526
46594	199004	1.014067	0.972868	-0.041200	-0.114812	2.217611
46594	199005	0.978176	0.925760	-0.052416	-0.084006	2.231323
46594	199006	0.982994	0.946976	-0.036018	-0.117505	2.223496
46594	199007	0.978580	0.949415	-0.029165	-0.132827	2.221969
46594	199008	0.958648	0.949138	-0.009509	-0.122934	2.226143
46594	199009	1.019865	0.949324	-0.070541	0.146820	2.235370
46594	199010	1.028408	0.881387	-0.147021	0.266420	2.248786
46594	199011	1.055918	0.747217	-0.308701	0.472821	2.274323
46594	199012	0.914328	0.687521	-0.226807	0.329357	2.263832
46594	199101	0.955013	0.673134	-0.281879	0.433418	2.274396
46594	199102	0.949446	0.637888	-0.311558	0.456917	2.278552
46594	199103	0.939014	0.749917	-0.189097	0.337545	2.289075
46594	199104	0.881655	0.776154	-0.105501	0.223636	2.282648
46594	199105	0.885316	0.782555	-0.102761	0.189320	2.297157
46594	199106	0.868015	0.716737	-0.151278	0.263459	2.305309
46594	199107	0.793474	0.596397	-0.197076	0.339666	2.319028
46594	199108	0.839801	0.627493	-0.212309	0.327541	2.326647
46594	199109	0.841671	0.667108	-0.174562	0.199297	2.327247
46594	199110	0.848944	0.680885	-0.168058	0.181766	2.311636
46594	199111	0.822252	0.706394	-0.115858	0.113515	2.312886
46594	199112	0.879408	0.779860	-0.099547	0.265385	2.311849
46594	199201	0.805630	0.747645	-0.057985	0.001005	2.315846
46594	199202	0.815334	0.712703	-0.102631	-0.006506	2.329268
46594	199203	0.841667	0.666761	-0.174907	-0.011810	2.312193
46594	199204	0.864257	0.771017	-0.093239	-0.015820	2.302020
46594	199205	0.932731	0.793690	-0.139041	-0.032140	2.311909
46594	199206	0.955072	0.833809	-0.121263	-0.027951	2.293656
46594	199207	1.050346	0.948294	-0.102052	-0.029296	2.295838
46594	199208	0.964334	0.812508	-0.151825	-0.017634	2.307064
46594	199209	0.958589	0.756427	-0.202162	0.045289	2.323396
46594	199210	1.008843	0.853127	-0.155716	0.043956	2.319877
46594	199211	0.971048	0.736131	-0.234917	0.135944	2.296994
46594	199212	1.085530	0.992872	-0.092658	-0.062182	2.270596
46594	199301	1.038753	0.990672	-0.048081	-0.099510	2.262750
46594	199302	1.067156	1.044340	-0.022816	-0.098981	2.236683
46594	199303	0.956236	0.921028	-0.035208	-0.125589	2.196083
46594	199304	0.898956	0.768838	-0.130118	-0.180665	2.149873
46594	199305	0.797386	0.754190	-0.043195	-0.108296	2.126634
46594	199306	0.665804	0.688828	0.023024	-0.181973	2.116318
46594	199307	0.618211	0.685253	0.067042	-0.231116	2.118768
46594	199308	0.684807	0.768096	0.083288	-0.244415	2.101708
46594	199309	0.642931	0.793419	0.150488	-0.278905	2.081960
46594	199310	0.665858	0.839547	0.173689	-0.346188	2.057891
46594	199311	0.689101	0.817328	0.128227	-0.275665	2.011370
46594	199312	0.537041	0.584436	0.047395	-0.168323	1.965579
46594	199401	0.549456	0.599014	0.049558	-0.205424	1.933745
46594	199402	0.547896	0.596729	0.048833	-0.202860	1.896469
46594	199403	0.665946	0.685081	0.019135	-0.136749	1.897408
46594	199404	0.678732	0.692525	0.013792	-0.071627	1.887522
46594	199405	0.747696	0.714787	-0.032909	-0.108132	1.885195
46594	199406	0.906071	0.756151	-0.149920	0.009718	1.863046
46594	199407	1.026070	0.827020	-0.199050	0.099676	1.864406
46594	199408	0.920113	0.770779	-0.149334	0.046065	1.855809
46594	199409	0.909018	0.723647	-0.185371	0.053535	1.849677
46594	199410	0.927860	0.633017	-0.294843	0.192050	1.850575
46594	199411	0.836342	0.582070	-0.254271	0.088815	1.840515
46594	199412	0.914339	0.657432	-0.256907	0.163764	1.831157
46594	199501	0.834367	0.629764	-0.204603	0.136461	1.815125
46594	199502	0.680587	0.493916	-0.186671	0.075686	1.800818
46594	199503	0.722822	0.668934	-0.053888	-0.002257	1.796524
46594	199504	0.645689	0.585276	-0.060413	-0.023148	1.787591
46594	199505	0.624725	0.598813	-0.025913	-0.057906	1.776682
46594	199506	0.645425	0.635111	-0.010314	-0.091312	1.767056
46594	199507	0.548904	0.527015	-0.021889	-0.094498	1.753271
46594	199508	0.556665	0.606819	0.050153	-0.265270	1.743131
46594	199509	0.559855	0.639045	0.079191	-0.272677	1.728045
46594	199510	0.509755	0.609647	0.099892	-0.276971	1.715128
46594	199511	0.535516	0.658081	0.122565	-0.289189	1.714812
46594	199512	0.521722	0.673103	0.151381	-0.306157	1.722055
46594	199601	0.527541	0.609678	0.082137	-0.235932	1.721474
46594	199602	0.632089	0.685330	0.053241	-0.166462	1.715018
46594	199603	0.630914	0.575412	-0.055502	-0.089357	1.721511
46594	199604	0.650963	0.597652	-0.053312	-0.140685	1.740418
46594	199605	0.652384	0.598561	-0.053823	-0.138985	1.741967
46594	199606	0.577697	0.590689	0.012992	-0.148877	1.726811
46594	199607	0.604966	0.656893	0.051926	-0.160072	1.696518
46594	199608	0.633003	0.623061	-0.009942	-0.020234	1.688813
46594	199609	0.651402	0.590818	-0.060584	0.004733	1.683601
46594	199610	0.667940	0.594409	-0.073532	-0.001859	1.690188
46594	199611	0.669194	0.564253	-0.104940	0.009040	1.727404
46594	199612	0.670948	0.534975	-0.135973	0.004083	1.803493
46594	199701	0.715958	0.635442	-0.080516	-0.052432	1.857552
46594	199702	0.634202	0.617873	-0.016329	-0.115277	2.012617
46594	199703	0.480624	0.627888	0.147264	-0.361791	1.921895
46594	199704	0.498673	0.783127	0.284454	-0.192288	1.917610
46594	199705	0.328315	1.018884	0.690569	-0.095741	1.814406
46594	199706	0.414118	1.654877	1.240759	0.310029	2.385977
46594	199707	NA	NA	NA	NA	NA
46594	199708	NA	NA	NA	NA	NA
46594	199709	NA	NA	NA	NA	NA
46594	199710	NA	NA	NA	NA	NA
46594	199711	NA	NA	NA	NA	NA
46594	199712	NA	NA	NA	NA	NA
46594	199801	NA	NA	NA	NA	NA
46594	199802	NA	NA	NA	NA	NA
46594	199803	NA	NA	NA	NA	NA
46594	199804	NA	NA	NA	NA	NA
46594	199805	NA	NA	NA	NA	NA
46594	199806	NA	NA	NA	NA	NA
46594	199807	NA	NA	NA	NA	NA
46594	199808	NA	NA	NA	NA	NA
46594	199809	NA	NA	NA	NA	NA
46594	199810	NA	NA	NA	NA	NA
46594	199811	NA	NA	NA	NA	NA
46594	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
49197	198901	0.846683	0.773105	-0.073578	-0.505210	2.151718
49197	198902	0.819968	0.808484	-0.011484	-0.523921	2.147384
49197	198903	0.825316	0.797544	-0.027772	-0.496828	2.143381
49197	198904	0.778455	0.820781	0.042327	-0.510500	2.137208
49197	198905	0.766674	0.803886	0.037212	-0.518426	2.149685
49197	198906	0.704518	0.777163	0.072645	-0.534692	2.161373
49197	198907	0.549343	0.672743	0.123400	-0.560906	2.155914
49197	198908	0.582831	0.662360	0.079529	-0.552190	2.158263
49197	198909	0.975672	0.969846	-0.005826	-0.573143	2.170591
49197	198910	0.930685	1.048359	0.117674	-0.624872	2.160472
49197	198911	0.802581	0.940303	0.137721	-0.350772	2.166718
49197	198912	0.797050	0.917691	0.120641	-0.296303	2.172452
49197	199001	0.766769	0.896537	0.129768	-0.294811	2.175877
49197	199002	0.760690	1.008758	0.248068	-0.305382	2.181880
49197	199003	0.806450	1.047846	0.241396	-0.267083	2.187949
49197	199004	0.815535	1.061037	0.245502	-0.259555	2.210841
49197	199005	0.722807	0.977038	0.254232	-0.240126	2.218246
49197	199006	0.720301	0.957060	0.236759	-0.240362	2.207465
49197	199007	0.722697	0.950527	0.227829	-0.241727	2.199007
49197	199008	0.721608	0.957972	0.236364	-0.237720	2.204359
49197	199009	0.482432	0.713701	0.231269	-0.103924	2.217208
49197	199010	0.481138	0.582932	0.101794	-0.022460	2.241460
49197	199011	0.443227	0.618748	0.175521	-0.029234	2.245573
49197	199012	0.427217	0.588897	0.161681	-0.135343	2.241579
49197	199101	0.496478	0.653276	0.156798	-0.082081	2.237069
49197	199102	0.459651	0.465442	0.005791	-0.045710	2.261138
49197	199103	0.306490	0.414057	0.107566	-0.109925	2.258465
49197	199104	0.334811	0.434931	0.100120	-0.127966	2.262869
49197	199105	0.492065	0.472338	-0.019727	-0.079663	2.280344
49197	199106	0.452837	0.480606	0.027769	-0.093047	2.277209
49197	199107	0.474938	0.574734	0.099796	-0.138284	2.295314
49197	199108	0.466696	0.576605	0.109909	-0.141842	2.307811
49197	199109	0.311404	0.405659	0.094255	-0.154240	2.309134
49197	199110	0.335877	0.398551	0.062674	-0.125611	2.295755
49197	199111	0.536830	0.470939	-0.065891	-0.077551	2.309288
49197	199112	0.599457	0.512567	-0.086891	0.080365	2.303033
49197	199201	0.478359	0.473363	-0.004996	-0.020678	2.293889
49197	199202	0.490159	0.479844	-0.010315	-0.027173	2.309035
49197	199203	0.653548	0.621815	-0.031733	-0.138585	2.292664
49197	199204	0.573489	0.496821	-0.076668	-0.091857	2.288988
49197	199205	0.494740	0.658713	0.163972	-0.238573	2.285398
49197	199206	0.543570	0.597979	0.054409	-0.176589	2.264407
49197	199207	0.469633	0.504493	0.034861	-0.145003	2.275426
49197	199208	0.514833	0.572313	0.057480	-0.156507	2.285192
49197	199209	0.566739	0.625774	0.059034	-0.159617	2.290483
49197	199210	0.514090	0.445534	-0.068556	-0.122071	2.288857
49197	199211	0.260452	0.293498	0.033046	-0.184687	2.233939
49197	199212	0.253727	0.434494	0.180767	-0.281083	2.213488
49197	199301	0.233401	0.445880	0.212479	-0.291000	2.251270
49197	199302	0.235544	0.406262	0.170718	-0.266717	2.226842
49197	199303	0.164210	0.174816	0.010606	-0.076194	2.199911
49197	199304	0.218484	0.272229	0.053745	-0.110217	2.153725
49197	199305	0.224633	0.195067	-0.029566	-0.061165	2.152491
49197	199306	0.167661	0.232661	0.065000	-0.117234	2.150353
49197	199307	0.313699	0.413561	0.099863	-0.165906	2.153645
49197	199308	0.317449	0.289817	-0.027632	-0.121912	2.151568
49197	199309	0.328587	0.289971	-0.038616	-0.114665	2.145428
49197	199310	0.142019	0.192716	0.050697	-0.116716	2.137224
49197	199311	0.179197	0.181596	0.002399	-0.058004	2.123513
49197	199312	0.165783	0.092385	-0.073399	-0.017406	2.112309
49197	199401	0.218242	0.188624	-0.029618	-0.051755	2.095487
49197	199402	0.285830	0.243843	-0.041987	-0.046328	2.071600
49197	199403	0.246619	0.220806	-0.025814	-0.013622	2.054330
49197	199404	0.181661	0.120361	-0.061300	0.007310	2.044975
49197	199405	0.206991	0.134386	-0.072605	0.038603	2.032609
49197	199406	0.250248	0.173106	-0.077142	0.047715	2.026639
49197	199407	0.151724	0.018553	-0.133172	0.107265	2.014629
49197	199408	0.177296	0.149233	-0.028063	0.050348	1.993658
49197	199409	0.151355	0.192744	0.041389	0.023628	1.981133
49197	199410	0.378619	0.484871	0.106252	-0.033238	1.991622
49197	199411	0.398499	0.805217	0.406718	-0.198372	1.977689
49197	199412	0.260644	0.889110	0.628467	-0.225709	1.961139
49197	199501	1.001909	0.908585	-0.093324	0.071559	1.950029
49197	199502	0.848426	0.787247	-0.061179	0.048787	1.909989
49197	199503	0.823416	0.746672	-0.076744	0.049776	1.919787
49197	199504	0.809774	0.733371	-0.076403	0.003359	1.904927
49197	199505	0.827330	0.735066	-0.092264	0.004890	1.881649
49197	199506	0.894181	0.743237	-0.150944	0.006671	1.888680
49197	199507	0.949185	0.731683	-0.217502	0.019745	1.853614
49197	199508	1.007091	0.747355	-0.259735	0.033977	1.841850
49197	199509	1.031461	0.730005	-0.301456	0.037127	1.814750
49197	199510	1.031963	0.673712	-0.358251	0.037404	1.783335
49197	199511	1.123236	0.429146	-0.694090	0.100714	1.854248
49197	199512	1.410648	0.555540	-0.855108	0.105746	1.906183
49197	199601	0.418192	0.362653	-0.055539	-0.214035	1.713053
49197	199602	0.344828	0.406311	0.061483	-0.433265	1.652836
49197	199603	0.259005	0.331541	0.072536	-1.147135	1.570120
49197	199604	NA	NA	NA	NA	NA
49197	199605	NA	NA	NA	NA	NA
49197	199606	NA	NA	NA	NA	NA
49197	199607	NA	NA	NA	NA	NA
49197	199608	NA	NA	NA	NA	NA
49197	199609	NA	NA	NA	NA	NA
49197	199610	NA	NA	NA	NA	NA
49197	199611	NA	NA	NA	NA	NA
49197	199612	NA	NA	NA	NA	NA
49197	199701	NA	NA	NA	NA	NA
49197	199702	NA	NA	NA	NA	NA
49197	199703	NA	NA	NA	NA	NA
49197	199704	NA	NA	NA	NA	NA
49197	199705	NA	NA	NA	NA	NA
49197	199706	NA	NA	NA	NA	NA
49197	199707	NA	NA	NA	NA	NA
49197	199708	NA	NA	NA	NA	NA
49197	199709	NA	NA	NA	NA	NA
49197	199710	NA	NA	NA	NA	NA
49197	199711	NA	NA	NA	NA	NA
49197	199712	NA	NA	NA	NA	NA
49197	199801	NA	NA	NA	NA	NA
49197	199802	NA	NA	NA	NA	NA
49197	199803	NA	NA	NA	NA	NA
49197	199804	NA	NA	NA	NA	NA
49197	199805	NA	NA	NA	NA	NA
49197	199806	NA	NA	NA	NA	NA
49197	199807	NA	NA	NA	NA	NA
49197	199808	NA	NA	NA	NA	NA
49197	199809	NA	NA	NA	NA	NA
49197	199810	NA	NA	NA	NA	NA
49197	199811	NA	NA	NA	NA	NA
49197	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
53015	198901	0.010184	0.015905	0.005721	-0.142441	2.120478
53015	198902	0.087975	0.089831	0.001856	-0.156914	2.127710
53015	198903	0.079078	0.131996	0.052918	-0.187220	2.118848
53015	198904	0.137430	0.218859	0.081429	-0.249211	2.129577
53015	198905	0.150799	0.268071	0.117272	-0.276578	2.130792
53015	198906	0.200504	0.286650	0.086146	-0.292064	2.163874
53015	198907	0.329140	0.442418	0.113278	-0.354787	2.175216
53015	198908	0.402859	0.517271	0.114412	-0.399351	2.159703
53015	198909	0.272519	0.366278	0.093758	-0.360684	2.170785
53015	198910	0.224610	0.317329	0.092719	-0.383860	2.178173
53015	198911	0.170194	0.254190	0.083996	-0.184294	2.170951
53015	198912	0.144236	0.255431	0.111196	-0.163730	2.162712
53015	199001	0.134439	0.247230	0.112792	-0.164181	2.181636
53015	199002	0.192507	0.209618	0.017111	-0.039407	2.173025
53015	199003	0.222746	0.313128	0.090382	-0.099001	2.189122
53015	199004	0.199874	0.304344	0.104470	-0.085317	2.208254
53015	199005	0.225135	0.305558	0.080423	-0.068353	2.220930
53015	199006	0.213248	0.252707	0.039459	-0.049374	2.217710
53015	199007	0.193990	0.223842	0.029852	-0.042345	2.212253
53015	199008	0.187408	0.174593	-0.012815	-0.015629	2.222460
53015	199009	0.237513	0.236276	-0.001237	-0.018582	2.232125
53015	199010	0.246523	0.238880	-0.007643	-0.010925	2.244757
53015	199011	0.316732	0.348607	0.031875	-0.010128	2.266238
53015	199012	0.187470	-0.045626	-0.233096	0.176211	2.274645
53015	199101	0.153941	-0.022614	-0.176556	0.131229	2.282659
53015	199102	0.062578	0.051089	-0.011489	0.085164	2.270186
53015	199103	-0.028679	-0.068063	-0.039384	0.132688	2.294961
53015	199104	-0.026251	-0.102448	-0.076197	0.155343	2.286334
53015	199105	0.016845	-0.078595	-0.095441	0.164687	2.304234
53015	199106	0.071057	-0.005722	-0.076779	0.160072	2.305223
53015	199107	0.084201	0.022048	-0.062153	0.152947	2.320695
53015	199108	-0.013899	0.115460	0.129359	0.079619	2.324445
53015	199109	-0.130714	-0.063306	0.067409	0.142558	2.341025
53015	199110	-0.069910	0.017200	0.087110	0.126952	2.313648
53015	199111	-0.105731	0.065665	0.171395	0.078926	2.323938
53015	199112	0.217895	0.771526	0.553631	-0.260169	2.312035
53015	199201	0.332327	0.694903	0.362576	-0.202271	2.322964
53015	199202	0.386892	0.871150	0.484258	-0.226818	2.334001
53015	199203	0.560093	0.827388	0.267295	-0.210129	2.328869
53015	199204	0.573031	0.852568	0.279537	-0.183391	2.308674
53015	199205	0.497957	0.827118	0.329161	-0.228456	2.326039
53015	199206	0.595302	1.011853	0.416551	-0.258302	2.299350
53015	199207	0.666927	1.058643	0.391717	-0.236247	2.315738
53015	199208	0.604040	0.747484	0.143444	-0.161268	2.345241
53015	199209	0.732617	1.010496	0.277879	-0.202802	2.340848
53015	199210	0.909507	1.126204	0.216696	-0.164238	2.342855
53015	199211	0.990953	1.072935	0.081981	-0.112607	2.323468
53015	199212	1.015603	1.107413	0.091810	-0.147825	2.306461
53015	199301	1.066672	1.243067	0.176394	-0.187671	2.284972
53015	199302	1.060170	1.079020	0.018850	-0.140993	2.267488
53015	199303	1.024437	0.981362	-0.043076	-0.122966	2.231041
53015	199304	1.029919	1.106071	0.076152	-0.215961	2.169940
53015	199305	1.143937	1.298960	0.155022	-0.147108	2.150736
53015	199306	1.047836	1.123476	0.075640	-0.130192	2.134427
53015	199307	1.084636	1.193224	0.108588	-0.162990	2.132143
53015	199308	1.272920	1.404317	0.131397	-0.178756	2.114881
53015	199309	1.268389	1.340923	0.072534	-0.164476	2.092313
53015	199310	1.242014	1.459005	0.216991	-0.220098	2.058038
53015	199311	0.950995	1.229815	0.278820	-0.197012	1.996701
53015	199312	0.966678	1.237475	0.270798	-0.262900	1.955307
53015	199401	0.926604	1.201393	0.274790	-0.282327	1.928985
53015	199402	0.854501	1.136044	0.281543	-0.291552	1.868787
53015	199403	0.867576	1.150266	0.282690	-0.251036	1.862888
53015	199404	0.828678	1.147850	0.319172	-0.236440	1.856902
53015	199405	0.704458	0.974461	0.270003	-0.299987	1.851393
53015	199406	0.572470	0.895575	0.323105	-0.287164	1.834374
53015	199407	0.388044	0.462523	0.074479	-0.121007	1.839492
53015	199408	0.630653	0.736796	0.106143	-0.202771	1.839730
53015	199409	0.628946	0.805332	0.176387	-0.230368	1.825001
53015	199410	0.462675	0.462722	0.000047	-0.182926	1.843641
53015	199411	0.607759	0.533925	-0.073834	-0.203166	1.838767
53015	199412	0.512889	0.282573	-0.230315	-0.000926	1.831489
53015	199501	0.702173	0.524205	-0.177968	-0.091979	1.819565
53015	199502	0.708123	0.538353	-0.169770	-0.096395	1.814133
53015	199503	0.646112	0.590284	-0.055828	-0.138048	1.831415
53015	199504	0.672237	0.607625	-0.064612	-0.212421	1.835975
53015	199505	0.638386	0.495892	-0.142493	-0.139006	1.837593
53015	199506	0.657490	0.529516	-0.127974	-0.148938	1.843302
53015	199507	0.678282	0.704477	0.026195	-0.241865	1.836435
53015	199508	0.602689	0.625619	0.022930	-0.300962	1.840511
53015	199509	0.573598	0.587630	0.014031	-0.261500	1.832976
53015	199510	0.468870	0.533803	0.064932	-0.280809	1.834652
53015	199511	0.513815	0.611148	0.097332	-0.294610	1.846709
53015	199512	0.437237	0.562488	0.125251	-0.310524	1.861692
53015	199601	0.432233	0.421041	-0.011193	-0.180685	1.878725
53015	199602	0.452445	0.477325	0.024880	-0.186993	1.870968
53015	199603	0.381939	0.401377	0.019438	-0.171909	1.888461
53015	199604	0.370401	0.416081	0.045680	-0.183287	1.900239
53015	199605	0.323420	0.481458	0.158038	-0.257601	1.911221
53015	199606	0.416544	0.523718	0.107174	-0.196434	1.933106
53015	199607	0.466153	0.559551	0.093398	-0.170312	1.949788
53015	199608	0.417020	0.361715	-0.055306	0.013790	1.942880
53015	199609	0.474185	0.506934	0.032748	-0.076689	1.949211
53015	199610	0.442279	0.437202	-0.005077	-0.040474	1.957187
53015	199611	0.422582	0.540440	0.117858	-0.436447	2.014175
53015	199612	0.406310	0.526578	0.120267	-0.392586	2.080163
53015	199701	0.340326	0.555341	0.215015	-0.430247	2.107981
53015	199702	0.262563	0.486046	0.223482	-0.425502	2.203283
53015	199703	0.290132	0.467219	0.177087	-0.395193	2.233574
53015	199704	0.275093	0.456294	0.181200	-0.376667	2.250902
53015	199705	0.308691	0.439243	0.130552	-0.373096	2.291355
53015	199706	0.240397	0.361129	0.120732	-0.390384	2.327112
53015	199707	0.223673	0.358459	0.134786	-0.402963	2.356183
53015	199708	0.196207	0.377075	0.180868	-0.457852	2.343417
53015	199709	0.253633	0.443024	0.189391	-0.580391	2.344596
53015	199710	0.250370	0.466968	0.216598	-0.568612	2.351063
53015	199711	0.165239	0.414722	0.249483	-0.445249	2.377988
53015	199712	0.215735	0.438220	0.222485	-0.395760	2.426466
53015	199801	0.212301	0.416389	0.204088	-0.387008	2.431057
53015	199802	0.204651	0.403487	0.198837	-0.366938	2.431906
53015	199803	0.263021	0.437281	0.174259	-0.340472	2.413489
53015	199804	0.150654	0.346483	0.195829	-0.257471	2.398060
53015	199805	0.109004	0.295922	0.186918	-0.227693	2.392598
53015	199806	0.075543	0.249649	0.174106	-0.207744	2.404049
53015	199807	0.053992	0.220454	0.166461	-0.199350	2.413073
53015	199808	0.013538	0.207795	0.194257	-0.202144	2.403070
53015	199809	-0.051118	0.089273	0.140391	-0.079401	2.426251
53015	199810	-0.042046	0.173562	0.215608	-0.071311	2.404893
53015	199811	-0.073068	0.012760	0.085828	0.034005	2.411421
53015	199812	-0.155263	-0.064321	0.090942	0.013990	2.410452

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
53815	198901	0.265565	0.299508	0.033943	-0.472700	2.112977
53815	198902	0.210611	0.235406	0.024794	-0.412994	2.115277
53815	198903	0.204773	0.244134	0.039361	-0.403719	2.112015
53815	198904	0.278478	0.283397	0.004919	-0.387699	2.114785
53815	198905	0.253035	0.321697	0.068661	-0.438085	2.145340
53815	198906	0.207612	0.288511	0.080899	-0.427658	2.160972
53815	198907	0.295758	0.404282	0.108524	-0.417555	2.167751
53815	198908	0.309719	0.435230	0.125512	-0.424618	2.166505
53815	198909	0.554591	0.633759	0.079168	-0.396523	2.151891
53815	198910	0.590270	0.728783	0.138513	-0.441155	2.153403
53815	198911	0.628302	0.906575	0.278273	-0.307592	2.150248
53815	198912	0.612414	0.911716	0.299301	-0.265193	2.170537
53815	199001	0.665619	0.961445	0.295826	-0.251633	2.173484
53815	199002	0.651275	0.996757	0.345482	-0.236669	2.189943
53815	199003	0.538102	0.908317	0.370215	-0.203472	2.216716
53815	199004	0.512084	0.871993	0.359910	-0.189746	2.221611
53815	199005	0.469384	0.778001	0.308617	-0.166427	2.233273
53815	199006	0.480743	0.803110	0.322367	-0.177363	2.225434
53815	199007	0.431499	0.731108	0.299608	-0.174929	2.218298
53815	199008	0.406347	0.735902	0.329556	-0.178733	2.230685
53815	199009	0.343829	0.587429	0.243599	-0.090824	2.225459
53815	199010	0.255805	0.419843	0.164038	-0.053109	2.232940
53815	199011	0.211101	-0.011040	-0.222141	0.053418	2.273790
53815	199012	0.194012	-0.007143	-0.201155	0.057792	2.287641
53815	199101	0.167226	-0.041836	-0.209062	0.065169	2.301012
53815	199102	0.185770	0.028488	-0.157282	0.060481	2.287456
53815	199103	0.283149	0.179065	-0.104083	0.040467	2.286383
53815	199104	0.292442	0.270239	-0.022202	0.012504	2.281653
53815	199105	0.510036	0.384411	-0.125625	0.013638	2.284626
53815	199106	0.573612	0.356521	-0.217091	0.048677	2.305814
53815	199107	0.636263	0.434309	-0.201954	0.064713	2.315680
53815	199108	0.769347	0.454296	-0.315052	0.109172	2.329780
53815	199109	0.569688	0.549791	-0.019896	-0.008113	2.331893
53815	199110	0.588743	0.556828	-0.031915	0.003876	2.322922
53815	199111	0.578589	0.590391	0.011802	-0.009258	2.322131
53815	199112	0.726272	0.613487	-0.112785	0.053709	2.323962
53815	199201	0.779974	0.591901	-0.188073	0.042992	2.342296
53815	199202	0.997526	0.669549	-0.327977	0.072155	2.352080
53815	199203	0.886873	0.459683	-0.427191	0.084762	2.327582
53815	199204	0.890770	0.416025	-0.474745	0.124131	2.315646
53815	199205	0.796272	0.563081	-0.233191	0.085176	2.284161
53815	199206	0.873904	0.671660	-0.202245	0.074768	2.268380
53815	199207	0.835096	0.617775	-0.217321	0.095222	2.278135
53815	199208	0.681047	0.461427	-0.219620	0.077414	2.299146
53815	199209	0.610534	0.350296	-0.260238	0.100426	2.323545
53815	199210	0.573958	0.381221	-0.192737	0.068752	2.320042
53815	199211	0.865992	0.645803	-0.220190	0.062490	2.302188
53815	199212	0.947238	1.034809	0.087571	-0.091705	2.256656
53815	199301	0.848673	0.893218	0.044545	-0.091428	2.253809
53815	199302	0.569786	0.792534	0.222748	-0.136967	2.212913
53815	199303	0.787724	1.069092	0.281368	-0.204577	2.190929
53815	199304	0.835195	1.131662	0.296467	-0.330652	2.145680
53815	199305	0.798808	1.123188	0.324380	-0.216422	2.139294
53815	199306	0.719956	0.960185	0.240229	-0.203237	2.128561
53815	199307	0.704525	0.900425	0.195900	-0.205305	2.146045
53815	199308	0.824201	1.062002	0.237801	-0.215179	2.126274
53815	199309	0.732080	0.916822	0.184742	-0.206717	2.111114
53815	199310	0.695254	0.818219	0.122965	-0.185746	2.083182
53815	199311	0.511831	0.648034	0.136203	-0.155690	2.026214
53815	199312	0.264459	0.355813	0.091354	-0.084431	1.970154
53815	199401	0.383048	0.390039	0.006992	-0.059046	1.914845
53815	199402	0.480350	0.422065	-0.058286	-0.049621	1.874313
53815	199403	0.541302	0.425153	-0.116148	0.025764	1.885195
53815	199404	0.451039	0.257253	-0.193787	0.128248	1.881331
53815	199405	0.395165	0.153916	-0.241249	0.094239	1.875424
53815	199406	0.322823	0.118244	-0.204578	0.118002	1.839357
53815	199407	0.217618	0.005619	-0.212000	0.148398	1.837698
53815	199408	-0.137066	-0.348702	-0.211635	0.188662	1.823159
53815	199409	-0.092734	-0.292206	-0.199472	0.213054	1.816773
53815	199410	-0.024136	-0.263521	-0.239386	0.231672	1.823846
53815	199411	0.106307	-0.097447	-0.203754	0.173856	1.821832
53815	199412	0.143783	-0.114618	-0.258401	0.184097	1.817260
53815	199501	-0.117825	-0.164229	-0.046405	0.096458	1.808841
53815	199502	-0.140795	-0.214738	-0.073943	0.095593	1.812392
53815	199503	-0.186710	-0.433660	-0.246950	0.195064	1.824086
53815	199504	-0.119812	-0.235048	-0.115236	0.058302	1.834498
53815	199505	0.080139	-0.105050	-0.185188	0.061277	1.835512
53815	199506	0.109809	-0.075165	-0.184974	0.056324	1.839961
53815	199507	0.056342	-0.195327	-0.251668	0.068287	1.842243
53815	199508	0.304809	0.203338	-0.101471	-0.138361	1.846818
53815	199509	0.296095	0.209614	-0.086481	-0.112838	1.834047
53815	199510	0.264682	0.186418	-0.078263	-0.114480	1.842303
53815	199511	0.198233	0.152618	-0.045615	-0.128368	1.859768
53815	199512	0.216804	0.177440	-0.039364	-0.128855	1.881127
53815	199601	0.298408	0.296851	-0.001557	-0.156709	1.919069
53815	199602	0.366636	0.358179	-0.008457	-0.141864	1.922763
53815	199603	0.428694	0.429853	0.001160	-0.155305	1.931379
53815	199604	0.458866	0.399490	-0.059376	-0.123903	1.949759
53815	199605	0.351159	0.455584	0.104425	-0.244564	1.969331
53815	199606	0.278356	0.496267	0.217911	-0.291613	1.974642
53815	199607	0.328914	0.599113	0.270199	-0.348019	1.965022
53815	199608	0.200511	0.509077	0.308566	-0.239850	1.960537
53815	199609	0.376359	0.671373	0.295013	-0.291863	1.973351
53815	199610	0.477153	0.668722	0.191569	-0.124846	2.007902
53815	199611	0.554606	0.822543	0.267937	-0.834722	2.056455
53815	199612	0.507450	0.770614	0.263164	-0.778397	2.107881
53815	199701	0.540698	0.763538	0.222840	-0.715148	2.180028
53815	199702	0.549811	0.740836	0.191025	-0.722517	2.267322
53815	199703	0.510479	0.779746	0.269267	-0.785914	2.257114
53815	199704	0.505969	0.820488	0.314519	-0.805658	2.260344
53815	199705	0.529712	0.811607	0.281895	-0.773304	2.275448
53815	199706	0.576787	0.799724	0.222937	-0.784599	2.334623
53815	199707	0.570240	0.787618	0.217378	-0.792453	2.342249
53815	199708	0.566666	0.711796	0.145130	-0.764754	2.365590
53815	199709	0.597232	0.768666	0.171434	-1.026603	2.376700
53815	199710	0.463129	0.668599	0.205470	-0.845845	2.384279
53815	199711	0.379443	0.553726	0.174283	-0.436425	2.383547
53815	199712	0.372882	0.548608	0.175726	-0.396819	2.405544
53815	199801	0.439982	0.525469	0.085487	-0.284350	2.390469
53815	199802	0.325559	0.400590	0.075031	-0.234753	2.390923
53815	199803	0.362438	0.390389	0.027950	-0.202631	2.409356
53815	199804	0.396904	0.440118	0.043214	-0.196708	2.391054
53815	199805	0.495321	0.436601	-0.058720	-0.106589	2.386781
53815	199806	0.473707	0.437754	-0.035952	-0.116037	2.423416
53815	199807	0.450453	0.425154	-0.025299	-0.118336	2.431542
53815	199808	0.500604	0.494775	-0.005828	-0.132615	2.424447
53815	199809	0.450714	0.362537	-0.088178	0.063034	2.436061
53815	199810	0.553471	0.398046	-0.155426	0.061996	2.420653
53815	199811	0.620213	0.412951	-0.207262	0.097331	2.414382
53815	199812	0.617950	0.432783	-0.185167	0.087978	2.418996

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
54770	198901	0.525090	0.561481	0.036391	-0.504044	2.118224
54770	198902	0.486334	0.516406	0.030072	-0.504913	2.130097
54770	198903	0.474142	0.542548	0.068406	-0.499718	2.120372
54770	198904	0.404970	0.502302	0.097332	-0.483467	2.130555
54770	198905	0.383482	0.435227	0.051745	-0.429691	2.135174
54770	198906	0.388039	0.483893	0.095854	-0.434239	2.148985
54770	198907	0.400764	0.619140	0.218376	-0.537257	2.158024
54770	198908	0.431885	0.577974	0.146090	-0.507141	2.168755
54770	198909	0.410697	0.610484	0.199788	-0.682084	2.167744
54770	198910	0.402619	0.579882	0.177263	-0.658085	2.172214
54770	198911	0.390444	0.626930	0.236486	-0.500129	2.176976
54770	198912	0.436183	0.625927	0.189743	-0.398472	2.184612
54770	199001	0.449626	0.625051	0.175426	-0.369793	2.195338
54770	199002	0.414497	0.591378	0.176881	-0.332206	2.200321
54770	199003	0.411402	0.600751	0.189349	-0.293520	2.218457
54770	199004	0.423304	0.605365	0.182061	-0.276945	2.231015
54770	199005	0.392274	0.617806	0.225532	-0.278984	2.239555
54770	199006	0.428925	0.614172	0.185247	-0.252693	2.240073
54770	199007	0.412046	0.554974	0.142928	-0.235696	2.236746
54770	199008	0.394280	0.547196	0.152917	-0.224370	2.228386
54770	199009	0.390407	0.514738	0.124332	-0.076435	2.238586
54770	199010	0.399831	0.543739	0.143908	-0.062131	2.241351
54770	199011	0.394741	0.402733	0.007992	0.005083	2.265706
54770	199012	0.274119	0.301273	0.027155	-0.066251	2.273568
54770	199101	0.241538	0.259810	0.018271	-0.033583	2.277332
54770	199102	0.263412	0.288078	0.024667	-0.016249	2.264303
54770	199103	0.188067	0.137686	-0.050381	-0.011366	2.285048
54770	199104	0.154937	0.066238	-0.088699	-0.007965	2.288248
54770	199105	0.256301	0.093790	-0.162511	0.026517	2.309924
54770	199106	0.249740	0.125293	-0.124448	0.023903	2.309091
54770	199107	0.221999	0.052706	-0.169293	0.044547	2.329625
54770	199108	0.224179	0.031126	-0.193054	0.060047	2.321727
54770	199109	0.270982	0.018963	-0.252019	0.136786	2.321482
54770	199110	0.290695	0.117955	-0.172740	0.093668	2.319403
54770	199111	0.414586	0.268207	-0.146379	0.072601	2.309199
54770	199112	0.565847	0.374845	-0.191002	0.121615	2.306504
54770	199201	0.650981	0.420841	-0.230141	0.076841	2.309476
54770	199202	0.695463	0.499676	-0.195788	0.062051	2.311931
54770	199203	0.789963	0.587402	-0.202561	-0.051608	2.294081
54770	199204	0.747575	0.638911	-0.108665	-0.059335	2.273860
54770	199205	0.660425	0.576413	-0.084012	-0.081421	2.293929
54770	199206	0.697688	0.474394	-0.223295	-0.012592	2.282211
54770	199207	0.747118	0.646229	-0.100889	-0.049284	2.283072
54770	199208	0.842361	0.821032	-0.021330	-0.118069	2.300109
54770	199209	0.792334	0.797044	0.004710	-0.099075	2.307509
54770	199210	0.789228	0.695460	-0.093768	-0.043232	2.309730
54770	199211	0.675824	0.577005	-0.098819	-0.007633	2.276206
54770	199212	0.593566	0.524788	-0.068778	-0.052386	2.246142
54770	199301	0.493692	0.417242	-0.076450	-0.067699	2.233084
54770	199302	0.468522	0.443740	-0.024782	-0.077869	2.210374
54770	199303	0.197760	0.158085	-0.039675	0.085319	2.173504
54770	199304	0.269179	0.213921	-0.055257	0.031959	2.142815
54770	199305	0.232469	0.216210	-0.016259	0.007111	2.123986
54770	199306	0.091100	0.202136	0.111035	-0.072417	2.107226
54770	199307	0.093534	0.140776	0.047242	-0.067045	2.118833
54770	199308	0.079097	0.132875	0.053779	-0.076389	2.107945
54770	199309	0.096870	0.151374	0.054504	-0.084908	2.086347
54770	199310	0.154083	0.198111	0.044028	-0.111266	2.058988
54770	199311	0.096043	0.190156	0.094113	-0.150412	2.015298
54770	199312	0.067908	0.192639	0.124730	-0.154527	1.969724
54770	199401	0.082247	0.163999	0.081752	-0.118454	1.932290
54770	199402	0.121751	0.175403	0.053652	-0.110216	1.887184
54770	199403	0.182783	0.248083	0.065299	-0.171677	1.879585
54770	199404	0.135017	0.207003	0.071986	-0.125501	1.871403
54770	199405	0.252687	0.222668	-0.030019	-0.091099	1.864303
54770	199406	0.310604	0.227432	-0.083172	-0.056119	1.846996
54770	199407	0.305682	0.233860	-0.071822	-0.044417	1.846966
54770	199408	0.392940	0.195791	-0.197149	0.039928	1.841266
54770	199409	0.423074	0.225359	-0.197715	0.047118	1.839039
54770	199410	0.309602	0.142510	-0.167092	0.076229	1.842353
54770	199411	0.341265	0.213543	-0.127723	0.049555	1.840213
54770	199412	0.297304	0.097506	-0.199798	0.104824	1.838730
54770	199501	0.240395	0.257706	0.017311	-0.062036	1.831456
54770	199502	0.308433	0.271912	-0.036522	-0.050387	1.832197
54770	199503	0.319476	0.337599	0.018123	-0.082118	1.842587
54770	199504	0.307357	0.329118	0.021760	-0.213918	1.849582
54770	199505	0.288636	0.404710	0.116074	-0.279920	1.842230
54770	199506	0.281645	0.423545	0.141900	-0.301177	1.841930
54770	199507	0.299009	0.412448	0.113439	-0.294737	1.837479
54770	199508	0.238865	0.441327	0.202462	-0.406606	1.834673
54770	199509	0.212088	0.416319	0.204231	-0.385798	1.834313
54770	199510	0.186872	0.390923	0.204051	-0.370251	1.842156
54770	199511	0.190190	0.358932	0.168743	-0.353426	1.856454
54770	199512	0.205367	0.410780	0.205413	-0.394191	1.881678
54770	199601	0.288267	0.439400	0.151134	-0.354571	1.910116
54770	199602	0.202270	0.388832	0.186563	-0.359750	1.907009
54770	199603	0.196839	0.361725	0.164887	-0.341061	1.913074
54770	199604	0.163317	0.286446	0.123129	-0.228554	1.907483
54770	199605	0.191221	0.307652	0.116431	-0.187338	1.919487
54770	199606	0.141933	0.229144	0.087211	-0.106591	1.932719
54770	199607	0.120724	0.165963	0.045239	-0.049297	1.938972
54770	199608	0.090069	0.067743	-0.022326	0.024752	1.931964
54770	199609	0.169390	0.140225	-0.029165	0.010037	1.950232
54770	199610	0.208655	0.103731	-0.104924	0.088161	1.968169
54770	199611	0.368490	0.430669	0.062179	-0.692247	2.009708
54770	199612	0.426971	0.413342	-0.013629	-0.557246	2.051435
54770	199701	0.414373	0.370047	-0.044326	-0.506783	2.095681
54770	199702	0.434577	0.412508	-0.022069	-0.552289	2.188621
54770	199703	0.444683	0.414670	-0.030012	-0.549810	2.203689
54770	199704	0.481094	0.459736	-0.021357	-0.559885	2.198273
54770	199705	0.511760	0.467158	-0.044602	-0.593789	2.221829
54770	199706	0.561589	0.509386	-0.052203	-0.645719	2.255296
54770	199707	0.639048	0.686038	0.046990	-0.698415	2.239867
54770	199708	0.658957	0.664182	0.005225	-0.650487	2.241505
54770	199709	0.608286	0.589730	-0.018556	-0.732357	2.242446
54770	199710	0.618914	0.561651	-0.057262	-0.360305	2.215533
54770	199711	0.594620	0.512719	-0.081901	-0.010051	2.218532
54770	199712	0.595537	0.496119	-0.099418	-0.003092	2.233457
54770	199801	0.584615	0.465715	-0.118900	0.010745	2.235347
54770	199802	0.565183	0.440866	-0.124317	0.040894	2.233895
54770	199803	0.581258	0.530284	-0.050974	-0.022139	2.244347
54770	199804	0.567648	0.600554	0.032906	-0.070371	2.237490
54770	199805	0.460556	0.494577	0.034020	-0.029715	2.234387
54770	199806	0.395436	0.401249	0.005813	-0.005626	2.253372
54770	199807	0.358053	0.331762	-0.026291	0.018670	2.275745
54770	199808	0.370217	0.355982	-0.014236	0.009040	2.264229
54770	199809	0.262199	0.206790	-0.055409	0.145661	2.257389
54770	199810	0.134196	0.168521	0.034325	-0.011006	2.236149
54770	199811	0.020503	0.074534	0.054031	-0.036492	2.225202
54770	199812	-0.040913	0.089270	0.130183	-0.078949	2.176741

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
56611	198901	0.215762	0.052403	-0.163360	0.179263	2.106027
56611	198902	0.211972	0.070556	-0.141416	0.128435	2.110707
56611	198903	0.169529	-0.035460	-0.204989	0.208114	2.111255
56611	198904	0.180543	-0.002195	-0.182738	0.177633	2.117942
56611	198905	0.267245	0.140498	-0.126747	0.111058	2.122263
56611	198906	0.251586	0.159156	-0.092430	0.108167	2.137466
56611	198907	0.354548	0.280806	-0.073741	0.052940	2.148862
56611	198908	0.281101	0.207517	-0.073585	0.079828	2.154866
56611	198909	0.327210	0.501457	0.174247	-0.362474	2.158557
56611	198910	0.322716	0.591036	0.268320	-0.402717	2.165152
56611	198911	0.328308	0.603526	0.275218	-0.398967	2.162075
56611	198912	0.482046	0.678505	0.196459	-0.310309	2.178820
56611	199001	0.491171	0.699014	0.207843	-0.298826	2.183485
56611	199002	0.332576	0.695791	0.363216	-0.379942	2.181981
56611	199003	0.254548	0.649082	0.394533	-0.367128	2.194327
56611	199004	0.218110	0.606280	0.388170	-0.356473	2.217237
56611	199005	0.189491	0.563912	0.374421	-0.329676	2.235000
56611	199006	0.203224	0.536573	0.333349	-0.323644	2.236837
56611	199007	0.153604	0.475207	0.321604	-0.319780	2.224340
56611	199008	0.193339	0.503427	0.310088	-0.331767	2.246010
56611	199009	-0.041331	0.137338	0.178669	-0.205290	2.255045
56611	199010	-0.015529	-0.068016	-0.052487	-0.107813	2.265280
56611	199011	-0.079419	0.118840	0.198259	-0.196474	2.277953
56611	199012	-0.259095	0.058470	0.317565	-0.283841	2.281152
56611	199101	-0.320311	-0.020777	0.299534	-0.252080	2.290495
56611	199102	-0.311358	-0.120970	0.190388	-0.114654	2.297300
56611	199103	-0.331595	-0.113577	0.218019	-0.105156	2.318852
56611	199104	-0.336941	-0.125503	0.211438	-0.092990	2.319441
56611	199105	-0.440245	-0.221351	0.218894	-0.116001	2.328979
56611	199106	-0.458828	-0.152613	0.306216	-0.140954	2.338221
56611	199107	-0.481662	-0.109222	0.372440	-0.159952	2.352331
56611	199108	-0.396595	0.105788	0.502383	-0.196927	2.355304
56611	199109	-0.321180	0.081590	0.402770	-0.124345	2.348974
56611	199110	-0.289714	0.180175	0.469889	-0.163507	2.341844
56611	199111	-0.153395	0.160205	0.313600	-0.109512	2.337906
56611	199112	-0.135192	-0.028103	0.107089	-0.034490	2.334535
56611	199201	-0.030934	0.063977	0.094911	-0.070718	2.339704
56611	199202	0.180503	0.249068	0.068565	-0.061284	2.346655
56611	199203	0.439196	0.626561	0.187365	-0.226674	2.328164
56611	199204	0.418277	0.616796	0.198519	-0.223008	2.313899
56611	199205	0.342359	0.424928	0.082569	-0.166420	2.324747
56611	199206	0.133662	0.061123	-0.072539	-0.106381	2.311978
56611	199207	0.088433	0.021663	-0.066770	-0.100389	2.313346
56611	199208	0.018427	-0.247383	-0.265810	-0.052921	2.322011
56611	199209	0.109223	-0.072488	-0.181711	-0.074058	2.326931
56611	199210	0.082850	-0.114031	-0.196882	-0.062037	2.327692
56611	199211	-0.003395	-0.185309	-0.181914	-0.098198	2.302306
56611	199212	-0.262085	-0.080474	0.181611	-0.195396	2.259074
56611	199301	-0.223284	-0.040306	0.182979	-0.205163	2.253310
56611	199302	-0.241986	-0.020137	0.221849	-0.213973	2.224375
56611	199303	-0.428927	-0.386424	0.042502	-0.026555	2.191021
56611	199304	-0.257550	-0.135435	0.122114	-0.042840	2.134540
56611	199305	0.012717	0.132468	0.119751	-0.071856	2.116378
56611	199306	0.150315	0.353306	0.202992	-0.131663	2.105012
56611	199307	0.171767	0.233118	0.061351	-0.093410	2.107402
56611	199308	0.114023	0.202580	0.088557	-0.081671	2.087918
56611	199309	-0.103353	0.169794	0.273147	-0.132732	2.068582
56611	199310	-0.358595	0.052101	0.410696	-0.182344	2.043375
56611	199311	-0.276483	0.180016	0.456499	-0.161996	1.993785
56611	199312	-0.192603	0.152533	0.345137	-0.149109	1.944942
56611	199401	-0.205718	0.342966	0.548684	-0.201574	1.908788
56611	199402	-0.198606	0.370072	0.568678	-0.200136	1.861722
56611	199403	-0.106550	0.386321	0.492872	-0.166421	1.853223
56611	199404	-0.195855	0.427034	0.622889	-0.179839	1.844808
56611	199405	-0.268048	0.437179	0.705227	-0.224056	1.843728
56611	199406	-0.156613	0.261659	0.418272	-0.095686	1.825238
56611	199407	-0.196260	0.332457	0.528718	-0.116047	1.829056
56611	199408	-0.412457	0.086941	0.499398	-0.081056	1.823184
56611	199409	-0.141436	0.175277	0.316712	-0.045773	1.824833
56611	199410	0.038931	0.184415	0.145484	0.005246	1.831011
56611	199411	-0.139344	-0.196319	-0.056975	0.047901	1.837234
56611	199412	-0.121128	-0.215838	-0.094711	0.095552	1.831009
56611	199501	-0.029943	-0.423878	-0.393934	0.183075	1.827392
56611	199502	-0.195974	-0.599025	-0.403051	0.193978	1.827906
56611	199503	-0.356823	-0.712480	-0.355658	0.193686	1.838284
56611	199504	-0.195872	-0.591601	-0.395729	0.202430	1.845006
56611	199505	-0.122688	-0.484353	-0.361665	0.187580	1.843028
56611	199506	-0.139399	-0.305955	-0.166556	0.099330	1.841491
56611	199507	-0.033183	-0.206844	-0.173661	0.103012	1.845670
56611	199508	0.082556	-0.096300	-0.178856	0.111823	1.848210
56611	199509	0.043896	-0.135254	-0.179150	0.104510	1.851162
56611	199510	0.071009	-0.078648	-0.149658	0.100398	1.855434
56611	199511	0.150872	-0.009514	-0.160385	0.097187	1.873139
56611	199512	0.117454	-0.007185	-0.124639	0.086131	1.904736
56611	199601	0.085443	-0.062152	-0.147594	0.097399	1.913564
56611	199602	0.099963	-0.038286	-0.138249	0.082704	1.909208
56611	199603	0.144076	0.113429	-0.030646	0.010546	1.926832
56611	199604	0.052004	0.121044	0.069040	-0.061657	1.947354
56611	199605	-0.098006	-0.020498	0.077509	-0.009049	1.947647
56611	199606	-0.111483	-0.053591	0.057892	0.004461	1.956235
56611	199607	-0.194827	-0.121694	0.073133	-0.034897	1.963614
56611	199608	-0.155675	-0.033812	0.121863	-0.084130	1.953493
56611	199609	-0.049413	0.094580	0.143993	-0.121065	1.970472
56611	199610	-0.013369	0.066389	0.079758	-0.068793	2.004146
56611	199611	-0.019941	0.140102	0.160044	-0.315947	2.047917
56611	199612	0.017514	0.139497	0.121982	-0.263546	2.107518
56611	199701	0.004025	0.122587	0.118562	-0.243735	2.156160
56611	199702	0.072250	0.202322	0.130072	-0.262513	2.237987
56611	199703	0.056491	0.165206	0.108715	-0.260890	2.256187
56611	199704	0.110550	0.204392	0.093842	-0.249745	2.260970
56611	199705	0.173820	0.311094	0.137274	-0.312168	2.275937
56611	199706	0.182707	0.328246	0.145539	-0.349053	2.325461
56611	199707	0.282170	0.387547	0.105377	-0.331057	2.324445
56611	199708	0.253212	0.367975	0.114763	-0.367052	2.343437
56611	199709	0.399987	0.459966	0.059979	-0.355477	2.338463
56611	199710	0.266020	0.394451	0.128431	-0.343817	2.339219
56611	199711	0.415503	0.574286	0.158783	-0.296495	2.352197
56611	199712	0.449323	0.577179	0.127856	-0.290839	2.380686
56611	199801	0.410921	0.583088	0.172167	-0.308869	2.377524
56611	199802	0.415629	0.591977	0.176348	-0.292376	2.368791
56611	199803	0.456781	0.640851	0.184069	-0.303750	2.382518
56611	199804	0.423523	0.597582	0.174059	-0.285751	2.384174
56611	199805	0.416079	0.579584	0.163505	-0.252454	2.374812
56611	199806	0.409926	0.596630	0.186704	-0.259452	2.378063
56611	199807	0.361416	0.560265	0.198849	-0.251271	2.384309
56611	199808	0.337468	0.535647	0.198179	-0.246267	2.392338
56611	199809	0.185956	0.468544	0.282588	-0.236159	2.390890
56611	199810	0.258483	0.444144	0.185661	-0.208740	2.388626
56611	199811	0.092919	0.181854	0.088935	-0.081987	2.380271
56611	199812	0.047065	0.171153	0.124088	-0.101935	2.362774

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
58166	198901	0.645764	0.728165	0.082401	-0.137288	2.068192
58166	198902	0.551392	0.562966	0.011574	-0.103177	2.122616
58166	198903	0.533506	0.560856	0.027350	-0.104779	2.155764
58166	198904	0.440285	0.293584	-0.146700	-0.064381	2.174113
58166	198905	0.291414	0.152184	-0.139230	-0.059863	2.156900
58166	198906	0.239743	0.181730	-0.058014	-0.104102	2.169527
58166	198907	0.306965	0.148497	-0.158467	-0.060833	2.174821
58166	198908	0.408800	0.281448	-0.127352	-0.072861	2.178264
58166	198909	0.528617	0.460507	-0.068110	-0.149714	2.182445
58166	198910	0.627581	0.571400	-0.056181	-0.186124	2.196327
58166	198911	0.598989	0.460770	-0.138219	-0.054576	2.196382
58166	198912	0.634036	0.605805	-0.028231	-0.113377	2.225477
58166	199001	0.679355	0.642057	-0.037298	-0.093089	2.261800
58166	199002	0.930432	0.670052	-0.260380	0.051399	2.256680
58166	199003	1.139323	0.792515	-0.346808	0.070490	2.271008
58166	199004	1.116643	0.842589	-0.274054	0.059999	2.259683
58166	199005	1.082737	0.947438	-0.135299	0.027836	2.265195
58166	199006	1.070810	0.892711	-0.178099	0.036930	2.263053
58166	199007	1.110539	1.023659	-0.086881	0.013063	2.245633
58166	199008	1.070894	0.992665	-0.078228	0.024776	2.253167
58166	199009	1.097220	1.180627	0.083407	0.050339	2.282125
58166	199010	1.054603	1.152031	0.097428	0.096119	2.291988
58166	199011	1.088336	1.467250	0.378914	0.046870	2.314635
58166	199012	1.085929	1.258592	0.172662	0.013245	2.330361
58166	199101	0.662146	1.082732	0.420585	-0.080419	2.351300
58166	199102	0.303507	0.936176	0.632669	-0.251113	2.328354
58166	199103	0.134031	0.768671	0.634640	-0.298044	2.329079
58166	199104	0.393392	1.153964	0.760571	-0.331335	2.345391
58166	199105	0.511813	1.142505	0.630692	-0.299662	2.375170
58166	199106	0.633351	1.383957	0.750606	-0.321750	2.389055
58166	199107	0.627416	1.357239	0.729823	-0.321960	2.430221
58166	199108	0.608446	1.253024	0.644578	-0.306160	2.424812
58166	199109	0.659888	1.161377	0.501489	-0.280919	2.436425
58166	199110	0.462700	0.892500	0.429800	-0.255909	2.433129
58166	199111	0.537312	0.812636	0.275324	-0.199919	2.441890
58166	199112	0.444298	0.400116	-0.044182	-0.071666	2.427485
58166	199201	0.862163	0.243993	-0.618170	0.079898	2.444764
58166	199202	1.036232	0.868103	-0.168129	0.019285	2.384442
58166	199203	0.908177	1.210799	0.302621	-0.178740	2.340478
58166	199204	0.559675	0.793577	0.233902	-0.143567	2.333687
58166	199205	0.482007	0.759211	0.277204	-0.153630	2.342249
58166	199206	0.501751	0.566401	0.064650	-0.113087	2.340565
58166	199207	0.387129	0.492594	0.105464	-0.101697	2.353999
58166	199208	0.348051	0.625423	0.277373	-0.156837	2.377650
58166	199209	0.382155	0.598840	0.216686	-0.147496	2.394580
58166	199210	0.563903	0.880889	0.316986	-0.180317	2.405836
58166	199211	0.739817	1.291035	0.551218	-0.333796	2.414836
58166	199212	0.813627	1.684461	0.870834	-0.450108	2.420943
58166	199301	0.873896	1.767999	0.894103	-0.454987	2.445070
58166	199302	0.804090	1.744009	0.939919	-0.468994	2.453992
58166	199303	0.746848	1.484293	0.737445	-0.261749	2.448054
58166	199304	0.947804	1.433762	0.485958	-0.308424	2.444059
58166	199305	1.210127	1.649895	0.439768	-0.220296	2.446034
58166	199306	1.093746	1.558484	0.464739	-0.266611	2.456345
58166	199307	1.142753	1.337973	0.195220	-0.227485	2.494059
58166	199308	1.156228	1.336745	0.180517	-0.243740	2.509081
58166	199309	1.021680	1.269450	0.247770	-0.258771	2.481536
58166	199310	0.970275	1.120176	0.149901	-0.240377	2.492776
58166	199311	0.923550	1.065255	0.141705	-0.242042	2.484249
58166	199312	1.031486	1.143291	0.111806	-0.296383	2.478030
58166	199401	1.074575	1.181046	0.106471	-0.319117	2.462310
58166	199402	1.197697	1.237444	0.039747	-0.305680	2.448252
58166	199403	1.094655	1.137445	0.042790	-0.253560	2.411504
58166	199404	1.085513	1.247515	0.162002	-0.219865	2.360463
58166	199405	0.991071	1.187458	0.196387	-0.342312	2.331923
58166	199406	0.906201	1.223134	0.316933	-0.386228	2.296468
58166	199407	0.887192	1.342257	0.455065	-0.428348	2.269721
58166	199408	0.920042	1.350194	0.430152	-0.436599	2.272163
58166	199409	1.024642	1.439678	0.415036	-0.460877	2.274057
58166	199410	1.177633	1.718042	0.540408	-0.511439	2.319489
58166	199411	1.367482	1.881799	0.514317	-0.542398	2.312482
58166	199412	1.035536	1.368184	0.332648	-0.165088	2.351754
58166	199501	0.918965	1.344959	0.425995	-0.091950	2.306240
58166	199502	0.474978	0.948497	0.473519	-0.143496	2.238095
58166	199503	0.519787	1.230289	0.710502	-0.402604	2.251551
58166	199504	0.404568	1.094434	0.689866	-0.442909	2.273113
58166	199505	0.389676	1.056285	0.666609	-0.437232	2.268831
58166	199506	2.977230	2.796589	-0.180641	-0.459252	2.490126
58166	199507	NA	NA	NA	NA	NA
58166	199508	NA	NA	NA	NA	NA
58166	199509	NA	NA	NA	NA	NA
58166	199510	NA	NA	NA	NA	NA
58166	199511	NA	NA	NA	NA	NA
58166	199512	NA	NA	NA	NA	NA
58166	199601	NA	NA	NA	NA	NA
58166	199602	NA	NA	NA	NA	NA
58166	199603	NA	NA	NA	NA	NA
58166	199604	NA	NA	NA	NA	NA
58166	199605	NA	NA	NA	NA	NA
58166	199606	NA	NA	NA	NA	NA
58166	199607	NA	NA	NA	NA	NA
58166	199608	NA	NA	NA	NA	NA
58166	199609	NA	NA	NA	NA	NA
58166	199610	NA	NA	NA	NA	NA
58166	199611	NA	NA	NA	NA	NA
58166	199612	NA	NA	NA	NA	NA
58166	199701	NA	NA	NA	NA	NA
58166	199702	NA	NA	NA	NA	NA
58166	199703	NA	NA	NA	NA	NA
58166	199704	NA	NA	NA	NA	NA
58166	199705	NA	NA	NA	NA	NA
58166	199706	NA	NA	NA	NA	NA
58166	199707	NA	NA	NA	NA	NA
58166	199708	NA	NA	NA	NA	NA
58166	199709	NA	NA	NA	NA	NA
58166	199710	NA	NA	NA	NA	NA
58166	199711	NA	NA	NA	NA	NA
58166	199712	NA	NA	NA	NA	NA
58166	199801	NA	NA	NA	NA	NA
58166	199802	NA	NA	NA	NA	NA
58166	199803	NA	NA	NA	NA	NA
58166	199804	NA	NA	NA	NA	NA
58166	199805	NA	NA	NA	NA	NA
58166	199806	NA	NA	NA	NA	NA
58166	199807	NA	NA	NA	NA	NA
58166	199808	NA	NA	NA	NA	NA
58166	199809	NA	NA	NA	NA	NA
58166	199810	NA	NA	NA	NA	NA
58166	199811	NA	NA	NA	NA	NA
58166	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
58916	198901	1.631054	1.894613	0.263559	-0.840726	2.240710
58916	198902	1.807813	1.878935	0.071122	-0.705294	2.251259
58916	198903	1.766598	1.762457	-0.004141	-0.656493	2.257976
58916	198904	1.767848	1.722847	-0.045002	-0.648800	2.262920
58916	198905	1.769624	1.745662	-0.023962	-0.650735	2.251954
58916	198906	1.877992	1.813540	-0.064451	-0.584404	2.225457
58916	198907	1.896972	1.838860	-0.058112	-0.606239	2.228246
58916	198908	1.829044	1.877955	0.048910	-0.672323	2.213689
58916	198909	1.923953	1.883628	-0.040325	-0.624787	2.223382
58916	198910	2.061989	2.045448	-0.016541	-0.601453	2.235629
58916	198911	2.363854	2.342208	-0.021646	-0.280505	2.246230
58916	198912	2.386269	2.553352	0.167083	-0.310970	2.241766
58916	199001	2.410424	2.454185	0.043761	-0.259956	2.285370
58916	199002	2.638624	2.770056	0.131432	-0.180556	2.310600
58916	199003	2.705746	2.909661	0.203914	-0.151799	2.307404
58916	199004	2.711045	2.983756	0.272710	-0.152361	2.308644
58916	199005	2.571523	2.799839	0.228316	-0.123139	2.329447
58916	199006	2.478979	2.765982	0.287003	-0.168494	2.275668
58916	199007	2.520910	2.758043	0.237133	-0.169460	2.278753
58916	199008	2.508105	2.821705	0.313600	-0.165263	2.289594
58916	199009	2.625043	3.197012	0.571968	-0.059954	2.302147
58916	199010	2.519674	3.157567	0.637893	-0.009986	2.340011
58916	199011	2.284084	2.742640	0.458556	0.141597	2.386438
58916	199012	2.295459	2.382648	0.087189	0.080027	2.417361
58916	199101	2.182426	2.406793	0.224367	0.129223	2.351167
58916	199102	1.890294	1.979653	0.089359	0.036786	2.368553
58916	199103	1.768553	1.827081	0.058528	-0.016520	2.358435
58916	199104	1.810911	1.774768	-0.036142	-0.012927	2.347746
58916	199105	2.076339	2.149548	0.073209	-0.065934	2.344244
58916	199106	2.188573	2.222828	0.034255	-0.037302	2.305258
58916	199107	2.201239	2.303187	0.101948	0.009429	2.390498
58916	199108	2.291503	2.139636	-0.151867	0.063803	2.449476
58916	199109	2.312069	2.090424	-0.221645	-0.028919	2.508675
58916	199110	2.302476	1.926014	-0.376462	0.017251	2.636903
58916	199111	2.108688	2.006224	-0.102463	-0.141504	2.588806
58916	199112	2.148850	2.304432	0.155582	0.577428	2.591704
58916	199201	2.542731	2.387858	-0.154874	0.117894	2.300707
58916	199202	2.048740	2.199218	0.150478	-0.061463	2.271841
58916	199203	NA	NA	NA	NA	NA
58916	199204	NA	NA	NA	NA	NA
58916	199205	NA	NA	NA	NA	NA
58916	199206	NA	NA	NA	NA	NA
58916	199207	NA	NA	NA	NA	NA
58916	199208	NA	NA	NA	NA	NA
58916	199209	NA	NA	NA	NA	NA
58916	199210	NA	NA	NA	NA	NA
58916	199211	NA	NA	NA	NA	NA
58916	199212	NA	NA	NA	NA	NA
58916	199301	NA	NA	NA	NA	NA
58916	199302	NA	NA	NA	NA	NA
58916	199303	NA	NA	NA	NA	NA
58916	199304	NA	NA	NA	NA	NA
58916	199305	NA	NA	NA	NA	NA
58916	199306	NA	NA	NA	NA	NA
58916	199307	NA	NA	NA	NA	NA
58916	199308	NA	NA	NA	NA	NA
58916	199309	NA	NA	NA	NA	NA
58916	199310	NA	NA	NA	NA	NA
58916	199311	NA	NA	NA	NA	NA
58916	199312	NA	NA	NA	NA	NA
58916	199401	NA	NA	NA	NA	NA
58916	199402	NA	NA	NA	NA	NA
58916	199403	NA	NA	NA	NA	NA
58916	199404	NA	NA	NA	NA	NA
58916	199405	NA	NA	NA	NA	NA
58916	199406	NA	NA	NA	NA	NA
58916	199407	NA	NA	NA	NA	NA
58916	199408	NA	NA	NA	NA	NA
58916	199409	NA	NA	NA	NA	NA
58916	199410	NA	NA	NA	NA	NA
58916	199411	NA	NA	NA	NA	NA
58916	199412	NA	NA	NA	NA	NA
58916	199501	NA	NA	NA	NA	NA
58916	199502	NA	NA	NA	NA	NA
58916	199503	NA	NA	NA	NA	NA
58916	199504	NA	NA	NA	NA	NA
58916	199505	NA	NA	NA	NA	NA
58916	199506	NA	NA	NA	NA	NA
58916	199507	NA	NA	NA	NA	NA
58916	199508	NA	NA	NA	NA	NA
58916	199509	NA	NA	NA	NA	NA
58916	199510	NA	NA	NA	NA	NA
58916	199511	NA	NA	NA	NA	NA
58916	199512	NA	NA	NA	NA	NA
58916	199601	NA	NA	NA	NA	NA
58916	199602	NA	NA	NA	NA	NA
58916	199603	NA	NA	NA	NA	NA
58916	199604	NA	NA	NA	NA	NA
58916	199605	NA	NA	NA	NA	NA
58916	199606	NA	NA	NA	NA	NA
58916	199607	NA	NA	NA	NA	NA
58916	199608	NA	NA	NA	NA	NA
58916	199609	NA	NA	NA	NA	NA
58916	199610	NA	NA	NA	NA	NA
58916	199611	NA	NA	NA	NA	NA
58916	199612	NA	NA	NA	NA	NA
58916	199701	NA	NA	NA	NA	NA
58916	199702	NA	NA	NA	NA	NA
58916	199703	NA	NA	NA	NA	NA
58916	199704	NA	NA	NA	NA	NA
58916	199705	NA	NA	NA	NA	NA
58916	199706	NA	NA	NA	NA	NA
58916	199707	NA	NA	NA	NA	NA
58916	199708	NA	NA	NA	NA	NA
58916	199709	NA	NA	NA	NA	NA
58916	199710	NA	NA	NA	NA	NA
58916	199711	NA	NA	NA	NA	NA
58916	199712	NA	NA	NA	NA	NA
58916	199801	NA	NA	NA	NA	NA
58916	199802	NA	NA	NA	NA	NA
58916	199803	NA	NA	NA	NA	NA
58916	199804	NA	NA	NA	NA	NA
58916	199805	NA	NA	NA	NA	NA
58916	199806	NA	NA	NA	NA	NA
58916	199807	NA	NA	NA	NA	NA
58916	199808	NA	NA	NA	NA	NA
58916	199809	NA	NA	NA	NA	NA
58916	199810	NA	NA	NA	NA	NA
58916	199811	NA	NA	NA	NA	NA
58916	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
61269	198901	0.952123	1.198990	0.246866	-0.533443	2.076567
61269	198902	1.010018	1.130306	0.120289	-0.483239	2.101747
61269	198903	1.147946	1.276217	0.128271	-0.461199	2.101299
61269	198904	1.265845	1.296137	0.030292	-0.407770	2.114529
61269	198905	1.339636	1.640037	0.300400	-0.510089	2.093476
61269	198906	1.314038	1.602636	0.288599	-0.442168	2.105020
61269	198907	1.276479	1.463458	0.186979	-0.386242	2.126958
61269	198908	1.372517	1.630581	0.258064	-0.457724	2.115357
61269	198909	1.161251	1.316732	0.155480	-0.409111	2.115323
61269	198910	1.028090	1.121343	0.093253	-0.325488	2.121860
61269	198911	1.130678	1.324978	0.194300	-0.307733	2.129705
61269	198912	1.047417	1.245496	0.198079	-0.264666	2.144603
61269	199001	1.047462	1.302022	0.254560	-0.259391	2.162650
61269	199002	0.942569	1.197782	0.255213	-0.174870	2.183872
61269	199003	0.720201	1.016574	0.296373	-0.191204	2.198201
61269	199004	0.623875	0.958968	0.335093	-0.193024	2.224896
61269	199005	0.462879	0.645231	0.182352	-0.151121	2.264507
61269	199006	0.518612	0.755146	0.236534	-0.174450	2.259202
61269	199007	0.539435	0.849891	0.310457	-0.201156	2.256549
61269	199008	0.400630	0.674763	0.274134	-0.174815	2.261197
61269	199009	0.356376	0.627327	0.270951	-0.122361	2.275143
61269	199010	0.513207	1.009714	0.496507	-0.171902	2.278928
61269	199011	0.182420	0.262616	0.080196	-0.019980	2.309713
61269	199012	0.233366	0.315551	0.082186	-0.047271	2.314543
61269	199101	0.145345	0.190141	0.044796	-0.039622	2.332108
61269	199102	0.119806	0.270633	0.150827	-0.124048	2.343927
61269	199103	0.284715	0.326614	0.041899	-0.022460	2.338231
61269	199104	0.319390	0.444496	0.125106	-0.042336	2.340059
61269	199105	0.241450	0.545806	0.304356	-0.096175	2.370595
61269	199106	0.135331	0.313734	0.178403	-0.068283	2.385835
61269	199107	0.108451	0.077962	-0.030489	0.006910	2.397757
61269	199108	0.352076	0.332707	-0.019368	0.014656	2.412062
61269	199109	0.475405	0.622191	0.146786	-0.069857	2.412678
61269	199110	0.256004	0.357664	0.101660	-0.055612	2.403359
61269	199111	0.563085	0.846942	0.283857	-0.104118	2.397766
61269	199112	0.388635	0.770747	0.382112	-0.083988	2.392459
61269	199201	0.565410	0.789552	0.224143	-0.076888	2.406241
61269	199202	0.684023	0.860898	0.176875	-0.053958	2.399276
61269	199203	0.401417	0.951769	0.550351	-0.222337	2.370714
61269	199204	0.377431	0.785892	0.408461	-0.177148	2.345307
61269	199205	0.502500	0.737367	0.234867	-0.149497	2.364835
61269	199206	0.479886	0.847952	0.368066	-0.182481	2.339670
61269	199207	0.468874	0.933808	0.464934	-0.205739	2.345591
61269	199208	0.170096	0.629886	0.459790	-0.217932	2.382597
61269	199209	-0.107259	0.136778	0.244036	-0.166288	2.391032
61269	199210	0.109819	0.313848	0.204029	-0.164861	2.389642
61269	199211	-0.028917	-0.127947	-0.099029	-0.095152	2.364652
61269	199212	0.108530	0.222898	0.114368	-0.168279	2.317046
61269	199301	0.122374	0.242405	0.120031	-0.177705	2.325618
61269	199302	0.151105	0.415953	0.264848	-0.217269	2.265970
61269	199303	0.223230	0.085947	-0.137284	-0.003044	2.242067
61269	199304	0.441391	0.559483	0.118092	-0.166839	2.178397
61269	199305	0.406599	0.365845	-0.040754	-0.019450	2.160666
61269	199306	0.315865	0.349332	0.033467	-0.051810	2.158857
61269	199307	0.479583	0.639951	0.160367	-0.151797	2.147535
61269	199308	0.721583	0.747750	0.026167	-0.119948	2.133091
61269	199309	0.750524	0.824554	0.074029	-0.139799	2.099080
61269	199310	0.698207	0.756500	0.058292	-0.151742	2.068445
61269	199311	0.562076	0.674174	0.112099	-0.164486	2.016359
61269	199312	0.533103	0.579922	0.046819	-0.134661	1.967316
61269	199401	0.480835	0.514666	0.033831	-0.120438	1.920251
61269	199402	0.458275	0.519948	0.061673	-0.136868	1.877230
61269	199403	0.544596	0.696642	0.152046	-0.192061	1.862722
61269	199404	0.404163	0.586633	0.182470	-0.101281	1.853874
61269	199405	0.498404	0.793857	0.295453	-0.223804	1.840605
61269	199406	0.640834	0.886373	0.245539	-0.215506	1.825560
61269	199407	0.445077	0.688467	0.243390	-0.160635	1.834760
61269	199408	0.405846	0.536029	0.130183	-0.133452	1.821588
61269	199409	0.425058	0.589185	0.164128	-0.148320	1.818588
61269	199410	0.396608	0.568906	0.172297	-0.127254	1.821505
61269	199411	0.820416	1.025046	0.204630	-0.173919	1.822550
61269	199412	0.833613	1.212152	0.378539	-0.167766	1.823204
61269	199501	0.959719	1.217487	0.257768	-0.182122	1.817128
61269	199502	1.216150	1.576290	0.360140	-0.277426	1.814390
61269	199503	0.971179	1.204009	0.232830	-0.199435	1.824215
61269	199504	1.146142	1.380361	0.234219	-0.428405	1.838538
61269	199505	1.109607	1.251548	0.141941	-0.388625	1.837560
61269	199506	1.079882	1.187119	0.107237	-0.351755	1.841773
61269	199507	1.105275	1.155051	0.049776	-0.334344	1.841588
61269	199508	1.226686	1.294624	0.067938	-0.417520	1.837222
61269	199509	1.143087	1.258342	0.115255	-0.392720	1.830723
61269	199510	1.301927	1.294521	-0.007405	-0.333707	1.837206
61269	199511	1.232399	1.193589	-0.038810	-0.317977	1.857400
61269	199512	1.229577	1.216522	-0.013055	-0.315321	1.887203
61269	199601	1.136110	1.174833	0.038723	-0.279357	1.883226
61269	199602	0.883479	0.857592	-0.025887	-0.210240	1.895961
61269	199603	0.872512	0.884295	0.011782	-0.229731	1.902911
61269	199604	0.699842	0.640176	-0.059666	-0.079127	1.914376
61269	199605	0.512259	0.637994	0.125736	-0.177966	1.918249
61269	199606	0.406888	0.631532	0.224644	-0.222748	1.919270
61269	199607	0.389659	0.637137	0.247478	-0.252862	1.934679
61269	199608	0.041773	0.293006	0.251233	-0.171611	1.935568
61269	199609	0.032020	0.203859	0.171839	-0.144928	1.957233
61269	199610	0.015359	0.234567	0.219208	-0.146413	1.969749
61269	199611	0.311711	0.640411	0.328701	-0.804742	2.004582
61269	199612	0.426671	0.669565	0.242894	-0.697409	2.070253
61269	199701	0.461013	0.739683	0.278670	-0.731751	2.119720
61269	199702	0.489712	0.798496	0.308784	-0.792916	2.188906
61269	199703	0.523785	0.843664	0.319879	-0.818028	2.201606
61269	199704	0.498286	0.839685	0.341400	-0.837473	2.233357
61269	199705	0.585592	0.866775	0.281183	-0.858327	2.248953
61269	199706	0.616907	0.837686	0.220779	-0.885726	2.289252
61269	199707	0.572311	0.778310	0.205998	-0.908674	2.287846
61269	199708	0.577967	0.748268	0.170301	-0.899761	2.315339
61269	199709	0.840323	1.081628	0.241305	-1.458626	2.323532
61269	199710	0.821726	1.009985	0.188259	-0.960720	2.326890
61269	199711	0.748854	0.942710	0.193857	-0.617834	2.320876
61269	199712	0.700784	0.921293	0.220508	-0.685241	2.325498
61269	199801	0.637757	0.886048	0.248291	-0.642574	2.323082
61269	199802	0.581770	0.779432	0.197662	-0.549220	2.333295
61269	199803	0.526188	0.745038	0.218849	-0.547579	2.338042
61269	199804	0.554104	0.753748	0.199644	-0.506769	2.321937
61269	199805	0.505112	0.657907	0.152795	-0.423972	2.331340
61269	199806	0.491802	0.640675	0.148873	-0.403225	2.331852
61269	199807	0.512869	0.640334	0.127466	-0.364818	2.337854
61269	199808	0.562586	0.687896	0.125311	-0.372485	2.335758
61269	199809	0.412515	0.361024	-0.051491	0.114413	2.335698
61269	199810	0.304929	0.379220	0.074292	-0.095674	2.320877
61269	199811	0.269292	0.329846	0.060554	-0.040020	2.295247
61269	199812	0.244909	0.263181	0.018272	-0.004078	2.280690

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
61807	198901	0.699841	0.969478	0.269637	-0.733701	2.099319
61807	198902	0.722773	0.915039	0.192266	-0.699240	2.101853
61807	198903	0.639277	0.884213	0.244936	-0.789715	2.088114
61807	198904	0.638874	0.909358	0.270484	-0.779449	2.090787
61807	198905	0.702063	0.889163	0.187101	-0.715325	2.097642
61807	198906	0.623862	0.841253	0.217391	-0.682921	2.112943
61807	198907	0.564125	0.766851	0.202726	-0.653299	2.118267
61807	198908	0.501863	0.802189	0.300326	-0.727983	2.113697
61807	198909	0.631199	0.981735	0.350536	-0.830219	2.107379
61807	198910	0.621647	0.954801	0.333153	-0.794274	2.109058
61807	198911	0.555061	0.780354	0.225293	-0.377156	2.108887
61807	198912	0.565983	0.738822	0.172839	-0.304520	2.124099
61807	199001	0.541101	0.702683	0.161582	-0.286469	2.154826
61807	199002	0.518532	0.675566	0.157033	-0.230980	2.160301
61807	199003	0.535406	0.662620	0.127214	-0.169038	2.171277
61807	199004	0.537883	0.695383	0.157500	-0.179297	2.193207
61807	199005	0.408638	0.538111	0.129473	-0.165097	2.201599
61807	199006	0.399630	0.490596	0.090966	-0.157397	2.189589
61807	199007	0.423703	0.516371	0.092668	-0.163015	2.184029
61807	199008	0.473206	0.502895	0.029689	-0.129819	2.200092
61807	199009	0.333800	0.103636	-0.230165	0.142259	2.206543
61807	199010	0.345780	0.034384	-0.311396	0.190773	2.212802
61807	199011	0.304454	-0.030820	-0.335274	0.184518	2.238467
61807	199012	0.203851	-0.058633	-0.262483	0.136567	2.239248
61807	199101	0.205449	-0.081425	-0.286874	0.130197	2.252415
61807	199102	0.250583	-0.032158	-0.282741	0.146512	2.245228
61807	199103	0.224656	0.020702	-0.203954	0.081499	2.256036
61807	199104	0.248007	0.054288	-0.193719	0.092225	2.270021
61807	199105	0.248555	0.245601	-0.002954	0.015391	2.276653
61807	199106	0.366306	0.432763	0.066457	-0.007946	2.278923
61807	199107	0.348738	0.528425	0.179687	-0.056085	2.302273
61807	199108	0.360744	0.518573	0.157830	-0.045640	2.313210
61807	199109	0.428051	0.698871	0.270820	-0.122172	2.324988
61807	199110	0.365653	0.696029	0.330376	-0.142288	2.309180
61807	199111	0.316135	0.721260	0.405124	-0.162082	2.324360
61807	199112	0.110770	0.737369	0.626599	-0.186279	2.318920
61807	199201	0.065927	0.676937	0.611010	-0.198556	2.325410
61807	199202	0.009050	0.703959	0.694909	-0.242414	2.341993
61807	199203	-0.042457	0.542605	0.585062	-0.229199	2.327212
61807	199204	-0.057359	0.432088	0.489446	-0.191504	2.327295
61807	199205	0.084993	0.471917	0.386924	-0.148507	2.342899
61807	199206	-0.040372	0.338160	0.378532	-0.151499	2.328637
61807	199207	-0.059912	0.114829	0.174742	-0.049709	2.341380
61807	199208	-0.195399	0.013611	0.209010	-0.073286	2.345675
61807	199209	-0.382724	-0.213759	0.168965	-0.059028	2.370709
61807	199210	-0.412471	-0.251200	0.161271	-0.054944	2.375109
61807	199211	-0.335560	-0.413761	-0.078201	0.016745	2.351751
61807	199212	0.189795	0.191805	0.002010	-0.008375	2.327368
61807	199301	0.329066	0.418732	0.089666	-0.030116	2.314218
61807	199302	0.181545	0.353844	0.172299	-0.048144	2.290183
61807	199303	0.273759	0.552390	0.278631	-0.082921	2.252347
61807	199304	0.536424	0.875416	0.338992	-0.223365	2.203055
61807	199305	0.718912	0.996696	0.277784	-0.151781	2.192129
61807	199306	0.790458	1.068996	0.278539	-0.164802	2.176555
61807	199307	0.679259	0.823175	0.143916	-0.134219	2.182093
61807	199308	0.636174	0.900911	0.264737	-0.167047	2.154780
61807	199309	0.822375	0.931654	0.109279	-0.125410	2.135136
61807	199310	0.907885	1.062908	0.155024	-0.151980	2.118217
61807	199311	0.805918	0.937905	0.131986	-0.117369	2.054701
61807	199312	0.672773	0.850408	0.177635	-0.130230	2.021270
61807	199401	0.568720	0.740708	0.171988	-0.138642	1.977164
61807	199402	0.636114	0.709488	0.073374	-0.116751	1.923200
61807	199403	0.662737	0.728416	0.065679	-0.108017	1.918129
61807	199404	0.384731	0.411696	0.026965	0.010814	1.906721
61807	199405	0.358622	0.491202	0.132580	-0.104782	1.893918
61807	199406	0.332466	0.349517	0.017050	-0.029380	1.881434
61807	199407	0.443549	0.623075	0.179526	-0.100803	1.887469
61807	199408	0.635124	0.808315	0.173191	-0.141740	1.878030
61807	199409	0.560945	0.796735	0.235789	-0.171846	1.878559
61807	199410	0.413068	0.508875	0.095807	-0.095771	1.888613
61807	199411	0.661702	0.878174	0.216473	-0.217849	1.882952
61807	199412	0.883350	1.004778	0.121429	-0.117099	1.875487
61807	199501	0.707696	0.594040	-0.113656	-0.011217	1.862840
61807	199502	0.643522	0.587653	-0.055869	-0.061581	1.862996
61807	199503	0.621289	0.612906	-0.008384	-0.077069	1.873322
61807	199504	0.633821	0.590292	-0.043530	-0.137814	1.884029
61807	199505	0.570434	0.549152	-0.021282	-0.124215	1.879854
61807	199506	0.445984	0.478247	0.032262	-0.137137	1.873906
61807	199507	0.541407	0.431160	-0.110247	-0.085038	1.873799
61807	199508	0.763819	0.642237	-0.121582	-0.178888	1.878630
61807	199509	0.700692	0.664504	-0.036187	-0.209504	1.868689
61807	199510	0.769508	0.672872	-0.096636	-0.181060	1.876103
61807	199511	0.731852	0.699423	-0.032429	-0.185608	1.896090
61807	199512	0.647369	0.664695	0.017326	-0.189935	1.909214
61807	199601	0.753432	0.879309	0.125877	-0.242507	1.929779
61807	199602	0.699848	0.859911	0.160062	-0.238904	1.922104
61807	199603	0.737145	0.884744	0.147599	-0.240839	1.936173
61807	199604	0.679009	0.769839	0.090830	-0.176070	1.952897
61807	199605	0.609845	0.779241	0.169396	-0.231994	1.952918
61807	199606	0.694762	0.854983	0.160221	-0.200543	1.958688
61807	199607	0.646569	0.861451	0.214882	-0.223205	1.965480
61807	199608	0.359386	0.608283	0.248897	-0.126337	1.962452
61807	199609	0.383996	0.445720	0.061724	-0.036013	1.985545
61807	199610	0.371821	0.431460	0.059639	0.015823	1.991425
61807	199611	0.239208	0.225924	-0.013283	-0.045708	2.040730
61807	199612	0.257008	0.239481	-0.017527	-0.038710	2.082334
61807	199701	0.223851	0.226318	0.002466	-0.065100	2.135003
61807	199702	0.212616	0.206621	-0.005996	-0.053995	2.212545
61807	199703	0.159827	0.143031	-0.016795	-0.045676	2.223777
61807	199704	0.210923	0.157449	-0.053474	-0.018111	2.235925
61807	199705	0.333695	0.253505	-0.080190	-0.031893	2.269491
61807	199706	0.316685	0.256416	-0.060269	-0.060318	2.301804
61807	199707	0.357545	0.292813	-0.064732	-0.039348	2.307778
61807	199708	0.407803	0.372238	-0.035565	-0.102720	2.335076
61807	199709	0.388222	0.434029	0.045807	-0.421497	2.332434
61807	199710	0.328866	0.372706	0.043839	-0.257972	2.340718
61807	199711	0.461758	0.550424	0.088666	-0.276712	2.348711
61807	199712	0.458209	0.549756	0.091547	-0.273750	2.371964
61807	199801	0.537988	0.520987	-0.017001	-0.171994	2.388126
61807	199802	0.507885	0.507984	0.000098	-0.174646	2.382470
61807	199803	0.527940	0.554106	0.026166	-0.194561	2.405733
61807	199804	0.511021	0.539485	0.028464	-0.180990	2.390196
61807	199805	0.409447	0.402076	-0.007371	-0.117847	2.379376
61807	199806	0.415913	0.425685	0.009772	-0.131361	2.399941
61807	199807	0.417688	0.389357	-0.028332	-0.096663	2.410756
61807	199808	0.396006	0.359672	-0.036334	-0.084951	2.405474
61807	199809	0.383629	0.291192	-0.092436	0.091439	2.414465
61807	199810	0.445715	0.432459	-0.013256	-0.047204	2.409986
61807	199811	0.377933	0.298929	-0.079004	0.081609	2.398920
61807	199812	0.365174	0.301069	-0.064105	0.061765	2.392012

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
62296	198901	0.803577	1.314562	0.510985	-0.723251	2.011225
62296	198902	0.788706	1.053112	0.264406	-0.561600	2.040827
62296	198903	0.784942	1.062280	0.277337	-0.541863	2.034059
62296	198904	0.603957	0.841235	0.237278	-0.501337	2.029229
62296	198905	0.613804	0.866103	0.252299	-0.472071	2.049351
62296	198906	0.467545	0.944654	0.477109	-0.457814	2.091764
62296	198907	0.569262	1.033469	0.464207	-0.451257	2.095669
62296	198908	0.599631	0.973078	0.373447	-0.439424	2.118027
62296	198909	0.589798	0.940660	0.350862	-0.378255	2.121090
62296	198910	0.324004	0.648333	0.324329	-0.333368	2.132350
62296	198911	0.069575	0.194665	0.125090	-0.007247	2.131260
62296	198912	0.158507	0.003623	-0.154884	0.069463	2.149454
62296	199001	0.188620	0.172043	-0.016578	0.041420	2.196490
62296	199002	0.097319	0.182697	0.085378	0.022616	2.185917
62296	199003	0.393504	0.199294	-0.194210	0.110402	2.185066
62296	199004	0.403992	0.198476	-0.205516	0.111118	2.204430
62296	199005	0.403353	0.245498	-0.157856	0.099857	2.224885
62296	199006	0.487037	0.230679	-0.256358	0.124989	2.232659
62296	199007	0.528665	0.296932	-0.231733	0.136202	2.210366
62296	199008	0.554964	0.356142	-0.198822	0.126408	2.209280
62296	199009	0.287203	0.150070	-0.137133	0.075193	2.221429
62296	199010	0.542014	0.536809	-0.005205	0.067663	2.225799
62296	199011	0.625397	1.018290	0.392894	0.008905	2.268520
62296	199012	0.501126	1.294000	0.792873	-0.141202	2.264836
62296	199101	0.869328	1.391376	0.522048	-0.030251	2.335881
62296	199102	0.638466	0.859824	0.221358	0.000281	2.357590
62296	199103	0.068078	0.682631	0.614554	-0.136639	2.348606
62296	199104	0.123421	0.837086	0.713665	-0.150634	2.352685
62296	199105	0.105954	0.683356	0.577403	-0.129021	2.431804
62296	199106	0.135438	0.890971	0.755532	-0.128889	2.432294
62296	199107	0.079057	0.852521	0.773465	-0.128906	2.473097
62296	199108	0.014686	0.765885	0.751199	-0.132685	2.523264
62296	199109	0.409503	0.743909	0.334406	0.017582	2.510371
62296	199110	0.435555	0.745905	0.310350	0.021711	2.496625
62296	199111	0.277737	0.230369	-0.047368	0.064576	2.503605
62296	199112	0.222918	0.055938	-0.166981	0.136838	2.472183
62296	199201	-0.847002	-0.685565	0.161438	0.005228	2.530721
62296	199202	0.265397	1.191278	0.925880	-0.092508	2.512366
62296	199203	0.880287	1.978148	1.097861	-0.119914	2.485088
62296	199204	0.700218	1.845756	1.145538	-0.093447	2.489084
62296	199205	1.398160	5.761436	4.363276	-0.328186	2.503790
62296	199206	-1.338785	-1.166730	0.172055	0.015192	2.421895
62296	199207	NA	NA	NA	NA	2.447178
62296	199208	-0.139245	2.185764	2.325009	-0.185059	2.458842
62296	199209	5.351520	4.944054	-0.407465	0.413494	2.470127
62296	199210	0.803271	0.675861	-0.127409	0.088365	2.473126
62296	199211	1.370475	-0.825532	-2.196007	0.267141	2.411920
62296	199212	0.459979	-0.440001	-0.899980	0.131204	2.344609
62296	199301	0.520041	-0.627732	-1.147774	0.118498	2.355765
62296	199302	0.633304	-0.467214	-1.100517	0.120314	2.313409
62296	199303	0.751192	0.100831	-0.650361	-0.016702	2.271855
62296	199304	1.059213	0.605098	-0.454114	-0.071168	2.244373
62296	199305	1.067336	0.720893	-0.346443	-0.033566	2.229785
62296	199306	0.940301	0.760823	-0.179478	-0.051771	2.212464
62296	199307	1.005112	1.012531	0.007419	-0.073584	2.199486
62296	199308	1.207775	1.130060	-0.077715	-0.068242	2.185300
62296	199309	0.740986	0.916817	0.175831	-0.104835	2.185265
62296	199310	1.145797	1.050025	-0.095772	-0.060405	2.158048
62296	199311	1.015955	1.464472	0.448517	-0.139459	2.076587
62296	199312	0.964957	1.391149	0.426192	-0.151170	2.028756
62296	199401	0.950139	1.151829	0.201690	-0.094127	1.979532
62296	199402	1.024931	1.141053	0.116122	-0.108640	1.937077
62296	199403	1.083107	1.156362	0.073255	-0.046720	1.919200
62296	199404	0.918422	1.080983	0.162561	-0.015793	1.897857
62296	199405	0.767137	0.936877	0.169740	-0.044224	1.879160
62296	199406	0.800062	0.804765	0.004703	-0.003349	1.874073
62296	199407	0.412893	0.195738	-0.217155	0.061873	1.868840
62296	199408	0.286575	-0.040578	-0.327153	0.079433	1.857978
62296	199409	0.362401	-0.073172	-0.435573	0.088273	1.856495
62296	199410	0.209419	-0.286709	-0.496128	0.062048	1.854508
62296	199411	0.176162	-0.768649	-0.944811	0.177035	1.852705
62296	199412	0.347780	-0.896977	-1.244757	0.252980	1.836978
62296	199501	0.364964	-0.609021	-0.973984	0.152768	1.820888
62296	199502	0.191241	-0.591084	-0.782326	0.152081	1.840054
62296	199503	0.101077	-0.409720	-0.510797	0.087748	1.837202
62296	199504	0.082664	-0.425045	-0.507709	0.091656	1.840449
62296	199505	0.016192	-0.472765	-0.488956	0.101990	1.831717
62296	199506	0.161788	-0.260592	-0.422380	0.059898	1.832372
62296	199507	0.373373	0.013616	-0.359757	0.032849	1.842301
62296	199508	0.862125	0.816068	-0.046058	-0.234041	1.834659
62296	199509	0.772810	0.706469	-0.066341	-0.198587	1.816244
62296	199510	0.654905	0.660178	0.005273	-0.223003	1.814751
62296	199511	0.562245	0.659659	0.097414	-0.232673	1.837293
62296	199512	0.604719	0.698855	0.094135	-0.226970	1.860765
62296	199601	0.648980	0.795358	0.146378	-0.222421	1.836480
62296	199602	0.700203	0.753782	0.053579	-0.181880	1.839597
62296	199603	0.731976	0.768550	0.036574	-0.181988	1.855674
62296	199604	0.760636	0.850874	0.090238	-0.170169	1.863965
62296	199605	0.886895	1.063627	0.176732	-0.197135	1.874066
62296	199606	0.844719	0.997670	0.152951	-0.158476	1.886121
62296	199607	0.769340	0.995775	0.226435	-0.175863	1.897262
62296	199608	0.474169	0.473713	-0.000456	0.064449	1.894027
62296	199609	0.510420	0.515364	0.004944	0.054589	1.914193
62296	199610	0.495530	0.541115	0.045584	0.029781	1.934694
62296	199611	0.459140	0.733777	0.274637	-0.563515	1.996688
62296	199612	0.348575	0.681571	0.332997	-0.528107	2.072005
62296	199701	0.272813	0.670178	0.397366	-0.506899	2.117584
62296	199702	0.254864	0.560247	0.305383	-0.452429	2.194655
62296	199703	0.165070	0.506403	0.341333	-0.450437	2.211972
62296	199704	0.144680	0.480658	0.335978	-0.466196	2.229410
62296	199705	0.114859	0.430386	0.315527	-0.478159	2.253565
62296	199706	0.052901	0.407477	0.354576	-0.498231	2.281553
62296	199707	0.059025	0.319258	0.260233	-0.468099	2.307334
62296	199708	0.059065	0.366037	0.306973	-0.500016	2.332699
62296	199709	0.399980	0.789800	0.389819	-0.888268	2.335393
62296	199710	0.735948	0.933380	0.197432	-0.548337	2.350028
62296	199711	0.769034	0.920247	0.151213	-0.383715	2.368445
62296	199712	0.784564	0.900400	0.115836	-0.359570	2.400485
62296	199801	0.812692	0.892575	0.079883	-0.338472	2.399667
62296	199802	0.812966	1.026318	0.213352	-0.377669	2.371283
62296	199803	0.911012	1.074760	0.163747	-0.357700	2.398038
62296	199804	0.841248	0.979970	0.138721	-0.325486	2.400291
62296	199805	0.712124	0.870272	0.158148	-0.312859	2.392484
62296	199806	0.769569	0.946296	0.176728	-0.325833	2.401349
62296	199807	0.756427	0.964088	0.207661	-0.323377	2.394278
62296	199808	0.708087	0.930243	0.222157	-0.315623	2.387410
62296	199809	0.543071	0.644462	0.101391	0.033067	2.412627
62296	199810	0.096642	0.304425	0.207783	-0.147339	2.408712
62296	199811	-0.054571	0.146555	0.201127	-0.107217	2.391458
62296	199812	0.166930	0.291980	0.125050	-0.083051	2.388003

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
62375	198901	-0.641078	-0.191498	0.449580	-0.048032	2.041513
62375	198902	-0.142140	-0.116699	0.025441	0.024013	2.076162
62375	198903	-0.680045	-0.558224	0.121821	0.025283	2.165604
62375	198904	-0.979729	-0.921460	0.058268	0.028372	2.159567
62375	198905	-0.891991	-0.727023	0.164967	0.000336	2.142518
62375	198906	-0.829690	-0.568061	0.261629	-0.037364	2.170029
62375	198907	-0.835703	-0.505653	0.330050	-0.044925	2.223603
62375	198908	-2.080014	-2.172581	-0.092567	0.074483	2.215811
62375	198909	-1.546937	-1.311350	0.235587	-0.008664	2.232608
62375	198910	-1.375514	-0.853135	0.522379	-0.048991	2.270083
62375	198911	-1.040254	-0.919711	0.120543	0.008569	2.298917
62375	198912	-0.843557	-0.757878	0.085680	-0.000002	2.445306
62375	199001	-0.605335	-0.636840	-0.031506	0.003223	2.470954
62375	199002	-1.044253	-0.757387	0.286866	-0.033775	2.459879
62375	199003	0.112022	-0.213656	-0.325677	0.028299	2.475046
62375	199004	0.263917	0.137644	-0.126273	0.013750	2.470759
62375	199005	-0.029581	-0.558611	-0.529030	0.062468	2.485942
62375	199006	-0.188803	-0.549768	-0.360966	0.055558	2.474904
62375	199007	-0.276596	-0.670554	-0.393958	0.069226	2.472296
62375	199008	0.415833	0.363965	-0.051867	0.006205	2.463166
62375	199009	0.551310	0.175034	-0.376276	0.127497	2.540534
62375	199010	0.447503	-0.447397	-0.894900	0.186968	2.563020
62375	199011	0.327998	-0.414336	-0.742334	0.153828	2.560225
62375	199012	-0.252336	-1.317520	-1.065184	0.246166	2.569518
62375	199101	-0.204154	-1.285553	-1.081400	0.225021	2.581507
62375	199102	0.030614	-1.577314	-1.607927	0.292730	2.600720
62375	199103	-1.365938	-2.843430	-1.477492	0.236142	2.597827
62375	199104	-1.092401	-2.593502	-1.501101	0.254424	2.576258
62375	199105	-0.424951	-0.907566	-0.482615	0.172861	2.559953
62375	199106	-0.273309	-1.129380	-0.856071	0.216425	2.595430
62375	199107	-0.874039	-2.453821	-1.579782	0.251183	2.626702
62375	199108	-0.715521	-1.984952	-1.269431	0.233016	2.590560
62375	199109	-1.274597	-2.438484	-1.163887	0.188696	2.653179
62375	199110	-0.677465	-1.719603	-1.042138	0.164391	2.617694
62375	199111	-1.188522	-2.292232	-1.103710	0.162015	2.609789
62375	199112	-0.041960	-1.457958	-1.415998	0.069200	2.598763
62375	199201	-0.272247	-1.949455	-1.677208	0.104254	2.599327
62375	199202	-0.062672	-1.281111	-1.218439	0.063185	2.572432
62375	199203	-0.069312	-0.150450	-0.081138	0.000062	2.483741
62375	199204	-0.618874	-0.880717	-0.261843	0.018532	2.474198
62375	199205	-1.390244	-2.328419	-0.938175	0.109890	2.521392
62375	199206	-1.164809	-2.226072	-1.061263	0.116413	2.520278
62375	199207	-0.026305	-0.087111	-0.060806	-0.016244	2.482503
62375	199208	0.003587	-0.722989	-0.726576	0.055617	2.542870
62375	199209	0.627666	-0.559479	-1.187145	0.074198	2.579415
62375	199210	0.587158	-0.779474	-1.366632	0.116598	2.551164
62375	199211	0.751528	-0.473606	-1.225134	0.155160	2.517922
62375	199212	0.543631	-0.024552	-0.568183	0.092557	2.362040
62375	199301	0.420228	0.092954	-0.327274	0.063778	2.427467
62375	199302	0.570556	0.043122	-0.527435	0.087163	2.438976
62375	199303	0.906073	0.513204	-0.392869	0.002678	2.451528
62375	199304	0.954456	0.286328	-0.668128	0.132254	2.443454
62375	199305	1.691877	0.984958	-0.706919	0.174416	2.407791
62375	199306	2.069883	1.297081	-0.772802	0.167619	2.424131
62375	199307	2.276130	1.646741	-0.629389	0.129153	2.437046
62375	199308	2.311476	1.837197	-0.474279	0.114229	2.440928
62375	199309	2.349570	2.037176	-0.312393	0.104183	2.290198
62375	199310	2.104874	1.782542	-0.322332	0.094190	2.278610
62375	199311	1.338750	0.660548	-0.678202	0.165964	2.274164
62375	199312	1.050721	0.460632	-0.590089	0.184290	2.250080
62375	199401	0.711821	0.274239	-0.437582	0.170496	2.243188
62375	199402	0.452431	0.247158	-0.205274	0.138171	2.229154
62375	199403	0.777969	0.233545	-0.544423	0.172004	2.229400
62375	199404	0.760617	0.231173	-0.529444	0.143098	2.280475
62375	199405	0.491724	0.270620	-0.221104	0.076675	2.245277
62375	199406	-0.088488	-0.261490	-0.173003	0.097689	2.249296
62375	199407	-0.360458	-0.902886	-0.542428	0.148802	2.263567
62375	199408	-0.558942	-1.192870	-0.633927	0.155426	2.343773
62375	199409	-1.517939	-1.685693	-0.167754	0.152725	2.211459
62375	199410	-1.810408	-2.012671	-0.202263	0.179386	2.249614
62375	199411	-0.337153	0.309121	0.646275	0.037769	2.258798
62375	199412	-0.567160	-0.283119	0.284041	0.032716	2.380809
62375	199501	0.882073	0.106348	-0.775725	0.068403	2.469381
62375	199502	3.589984	1.580585	-2.009399	0.228242	2.323768
62375	199503	0.622605	-4.655766	-5.278371	0.716390	1.730604
62375	199504	NA	NA	NA	NA	NA
62375	199505	NA	NA	NA	NA	NA
62375	199506	NA	NA	NA	NA	NA
62375	199507	NA	NA	NA	NA	NA
62375	199508	NA	NA	NA	NA	NA
62375	199509	NA	NA	NA	NA	NA
62375	199510	NA	NA	NA	NA	NA
62375	199511	NA	NA	NA	NA	NA
62375	199512	NA	NA	NA	NA	NA
62375	199601	NA	NA	NA	NA	NA
62375	199602	NA	NA	NA	NA	NA
62375	199603	NA	NA	NA	NA	NA
62375	199604	NA	NA	NA	NA	NA
62375	199605	NA	NA	NA	NA	NA
62375	199606	NA	NA	NA	NA	NA
62375	199607	NA	NA	NA	NA	NA
62375	199608	NA	NA	NA	NA	NA
62375	199609	NA	NA	NA	NA	NA
62375	199610	NA	NA	NA	NA	NA
62375	199611	NA	NA	NA	NA	NA
62375	199612	NA	NA	NA	NA	NA
62375	199701	NA	NA	NA	NA	NA
62375	199702	NA	NA	NA	NA	NA
62375	199703	NA	NA	NA	NA	NA
62375	199704	NA	NA	NA	NA	NA
62375	199705	NA	NA	NA	NA	NA
62375	199706	NA	NA	NA	NA	NA
62375	199707	NA	NA	NA	NA	NA
62375	199708	NA	NA	NA	NA	NA
62375	199709	NA	NA	NA	NA	NA
62375	199710	NA	NA	NA	NA	NA
62375	199711	NA	NA	NA	NA	NA
62375	199712	NA	NA	NA	NA	NA
62375	199801	NA	NA	NA	NA	NA
62375	199802	NA	NA	NA	NA	NA
62375	199803	NA	NA	NA	NA	NA
62375	199804	NA	NA	NA	NA	NA
62375	199805	NA	NA	NA	NA	NA
62375	199806	NA	NA	NA	NA	NA
62375	199807	NA	NA	NA	NA	NA
62375	199808	NA	NA	NA	NA	NA
62375	199809	NA	NA	NA	NA	NA
62375	199810	NA	NA	NA	NA	NA
62375	199811	NA	NA	NA	NA	NA
62375	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
62595	198901	1.042920	0.746641	-0.296279	-0.130831	2.037402
62595	198902	1.433523	0.911352	-0.522171	-0.071190	2.058078
62595	198903	1.507075	0.928983	-0.578091	-0.050854	2.061572
62595	198904	1.499668	0.945390	-0.554278	-0.056490	2.062430
62595	198905	1.620846	1.092948	-0.527899	-0.085540	2.050463
62595	198906	1.552864	1.202325	-0.350539	-0.097866	2.072341
62595	198907	1.450700	1.311840	-0.138860	-0.147835	2.107482
62595	198908	1.116803	0.898723	-0.218080	-0.113669	2.110110
62595	198909	0.992187	0.954654	-0.037533	-0.200741	2.096766
62595	198910	1.167226	1.307614	0.140388	-0.284563	2.065426
62595	198911	1.533693	1.293971	-0.239722	-0.004514	2.055344
62595	198912	1.572096	1.276802	-0.295294	0.031686	2.049488
62595	199001	1.766183	1.510252	-0.255930	0.033479	2.073664
62595	199002	1.694650	1.506053	-0.188597	0.019994	2.072204
62595	199003	1.412966	1.268497	-0.144470	0.018810	2.073392
62595	199004	1.384877	1.340909	-0.043968	0.008781	2.080587
62595	199005	1.086197	1.123836	0.037639	0.002780	2.070031
62595	199006	1.093488	1.246730	0.153242	-0.022468	2.073045
62595	199007	1.401027	1.627452	0.226425	-0.048297	2.072884
62595	199008	1.734787	1.778809	0.044022	-0.012195	2.059921
62595	199009	2.069230	2.281409	0.212178	0.023185	2.073147
62595	199010	1.763747	1.736125	-0.027622	0.076847	2.091273
62595	199011	1.415829	1.911485	0.495655	-0.027050	2.092364
62595	199012	1.286821	1.672302	0.385481	-0.074011	2.100434
62595	199101	1.202476	1.217183	0.014707	-0.006412	2.117244
62595	199102	1.131896	1.331174	0.199278	-0.014824	2.054790
62595	199103	1.311805	1.666511	0.354705	-0.025048	2.033854
62595	199104	1.359182	1.491442	0.132260	-0.013547	2.027055
62595	199105	1.675704	1.774714	0.099010	0.002977	2.036629
62595	199106	2.151553	1.761975	-0.389577	0.061422	2.076526
62595	199107	2.177622	0.404747	-1.772875	0.246243	2.055217
62595	199108	1.748965	0.482562	-1.266402	0.187111	2.017382
62595	199109	1.857769	0.441561	-1.416207	0.236871	2.045695
62595	199110	1.939412	0.702271	-1.237141	0.221436	2.030826
62595	199111	1.457304	0.275935	-1.181368	0.209663	2.004931
62595	199112	1.425954	0.199934	-1.226020	0.242001	2.004616
62595	199201	0.836921	0.026344	-0.810577	0.173910	1.963738
62595	199202	0.528171	-0.473470	-1.001642	0.210943	1.928155
62595	199203	0.725317	-0.509831	-1.235148	0.237660	1.891064
62595	199204	0.832963	-0.552806	-1.385769	0.250315	1.863238
62595	199205	0.794755	-1.244088	-2.038843	0.336189	1.889642
62595	199206	0.084579	-1.838113	-1.922693	0.331856	1.868542
62595	199207	-1.833768	0.058209	1.891977	-0.127419	1.635207
62595	199208	-2.110066	0.604489	2.714554	-0.166938	1.572494
62595	199209	-3.649871	-1.575065	2.074806	-0.090073	1.598562
62595	199210	-5.415870	-3.488980	1.926890	-0.080200	1.532170
62595	199211	-2.834027	4.865575	7.699602	-0.314396	1.502045
62595	199212	-14.072880	-10.974430	3.098450	-0.473170	1.708718
62595	199301	NA	NA	NA	NA	NA
62595	199302	NA	NA	NA	NA	NA
62595	199303	NA	NA	NA	NA	NA
62595	199304	NA	NA	NA	NA	NA
62595	199305	NA	NA	NA	NA	NA
62595	199306	NA	NA	NA	NA	NA
62595	199307	NA	NA	NA	NA	NA
62595	199308	NA	NA	NA	NA	NA
62595	199309	NA	NA	NA	NA	NA
62595	199310	NA	NA	NA	NA	NA
62595	199311	NA	NA	NA	NA	NA
62595	199312	NA	NA	NA	NA	NA
62595	199401	NA	NA	NA	NA	NA
62595	199402	NA	NA	NA	NA	NA
62595	199403	NA	NA	NA	NA	NA
62595	199404	NA	NA	NA	NA	NA
62595	199405	NA	NA	NA	NA	NA
62595	199406	NA	NA	NA	NA	NA
62595	199407	NA	NA	NA	NA	NA
62595	199408	NA	NA	NA	NA	NA
62595	199409	NA	NA	NA	NA	NA
62595	199410	NA	NA	NA	NA	NA
62595	199411	NA	NA	NA	NA	NA
62595	199412	NA	NA	NA	NA	NA
62595	199501	NA	NA	NA	NA	NA
62595	199502	NA	NA	NA	NA	NA
62595	199503	NA	NA	NA	NA	NA
62595	199504	NA	NA	NA	NA	NA
62595	199505	NA	NA	NA	NA	NA
62595	199506	NA	NA	NA	NA	NA
62595	199507	NA	NA	NA	NA	NA
62595	199508	NA	NA	NA	NA	NA
62595	199509	NA	NA	NA	NA	NA
62595	199510	NA	NA	NA	NA	NA
62595	199511	NA	NA	NA	NA	NA
62595	199512	NA	NA	NA	NA	NA
62595	199601	NA	NA	NA	NA	NA
62595	199602	NA	NA	NA	NA	NA
62595	199603	NA	NA	NA	NA	NA
62595	199604	NA	NA	NA	NA	NA
62595	199605	NA	NA	NA	NA	NA
62595	199606	NA	NA	NA	NA	NA
62595	199607	NA	NA	NA	NA	NA
62595	199608	NA	NA	NA	NA	NA
62595	199609	NA	NA	NA	NA	NA
62595	199610	NA	NA	NA	NA	NA
62595	199611	NA	NA	NA	NA	NA
62595	199612	NA	NA	NA	NA	NA
62595	199701	NA	NA	NA	NA	NA
62595	199702	NA	NA	NA	NA	NA
62595	199703	NA	NA	NA	NA	NA
62595	199704	NA	NA	NA	NA	NA
62595	199705	NA	NA	NA	NA	NA
62595	199706	NA	NA	NA	NA	NA
62595	199707	NA	NA	NA	NA	NA
62595	199708	NA	NA	NA	NA	NA
62595	199709	NA	NA	NA	NA	NA
62595	199710	NA	NA	NA	NA	NA
62595	199711	NA	NA	NA	NA	NA
62595	199712	NA	NA	NA	NA	NA
62595	199801	NA	NA	NA	NA	NA
62595	199802	NA	NA	NA	NA	NA
62595	199803	NA	NA	NA	NA	NA
62595	199804	NA	NA	NA	NA	NA
62595	199805	NA	NA	NA	NA	NA
62595	199806	NA	NA	NA	NA	NA
62595	199807	NA	NA	NA	NA	NA
62595	199808	NA	NA	NA	NA	NA
62595	199809	NA	NA	NA	NA	NA
62595	199810	NA	NA	NA	NA	NA
62595	199811	NA	NA	NA	NA	NA
62595	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
63589	198901	0.813917	1.369656	0.555739	-0.785330	2.028107
63589	198902	0.931256	1.442274	0.511018	-0.733632	2.018924
63589	198903	0.837600	1.470240	0.632640	-0.718678	2.013418
63589	198904	0.929223	1.713019	0.783796	-0.719971	2.013410
63589	198905	1.072432	1.778650	0.706218	-0.482948	2.017364
63589	198906	1.070354	1.511211	0.440857	-0.364579	2.028553
63589	198907	0.966246	1.254257	0.288011	-0.315769	2.037856
63589	198908	1.171050	1.402254	0.231204	-0.318339	2.055552
63589	198909	1.058442	1.036520	-0.021922	-0.210149	2.074445
63589	198910	1.232360	1.183777	-0.048583	-0.198978	2.095951
63589	198911	0.937988	0.642736	-0.295252	0.059834	2.087476
63589	198912	1.026039	0.641275	-0.384764	0.083429	2.111934
63589	199001	0.976711	0.607533	-0.369178	0.081074	2.149430
63589	199002	1.295470	0.431860	-0.863610	0.246526	2.145623
63589	199003	1.228314	0.170389	-1.057925	0.255832	2.161663
63589	199004	1.251240	-0.039711	-1.290951	0.282379	2.189933
63589	199005	1.229867	-0.215048	-1.444915	0.353961	2.225908
63589	199006	1.266070	0.024224	-1.241846	0.338820	2.124077
63589	199007	1.431390	0.191615	-1.239775	0.321846	2.055578
63589	199008	1.326583	0.062799	-1.263784	0.326440	2.056116
63589	199009	1.694988	0.282169	-1.412818	0.321574	2.082132
63589	199010	1.576535	0.005222	-1.571313	0.364645	2.078534
63589	199011	1.857088	0.149680	-1.707408	0.381217	2.111610
63589	199012	1.810133	-0.052330	-1.862463	0.392429	2.125665
63589	199101	1.906357	-0.065336	-1.971693	0.410274	2.121893
63589	199102	1.317367	0.143082	-1.174285	0.107753	1.922360
63589	199103	1.768743	1.003487	-0.765256	0.067205	1.720812
63589	199104	1.766949	1.467699	-0.299250	-0.025423	1.590878
63589	199105	1.776109	2.197812	0.421703	-0.175000	1.523980
63589	199106	2.144569	2.531187	0.386618	-0.211719	1.524380
63589	199107	2.291251	4.033485	1.742235	-0.342459	1.487883
63589	199108	3.341325	4.749988	1.408663	-0.444368	1.556967
63589	199109	4.385286	4.106097	-0.279189	-0.196991	1.222397
63589	199110	NA	NA	NA	NA	NA
63589	199111	NA	NA	NA	NA	NA
63589	199112	NA	NA	NA	NA	NA
63589	199201	NA	NA	NA	NA	NA
63589	199202	NA	NA	NA	NA	NA
63589	199203	NA	NA	NA	NA	NA
63589	199204	NA	NA	NA	NA	NA
63589	199205	NA	NA	NA	NA	NA
63589	199206	NA	NA	NA	NA	NA
63589	199207	NA	NA	NA	NA	NA
63589	199208	NA	NA	NA	NA	NA
63589	199209	NA	NA	NA	NA	NA
63589	199210	NA	NA	NA	NA	NA
63589	199211	NA	NA	NA	NA	NA
63589	199212	NA	NA	NA	NA	NA
63589	199301	NA	NA	NA	NA	NA
63589	199302	NA	NA	NA	NA	NA
63589	199303	NA	NA	NA	NA	NA
63589	199304	NA	NA	NA	NA	NA
63589	199305	NA	NA	NA	NA	NA
63589	199306	NA	NA	NA	NA	NA
63589	199307	NA	NA	NA	NA	NA
63589	199308	NA	NA	NA	NA	NA
63589	199309	NA	NA	NA	NA	NA
63589	199310	NA	NA	NA	NA	NA
63589	199311	NA	NA	NA	NA	NA
63589	199312	NA	NA	NA	NA	NA
63589	199401	NA	NA	NA	NA	NA
63589	199402	NA	NA	NA	NA	NA
63589	199403	NA	NA	NA	NA	NA
63589	199404	NA	NA	NA	NA	NA
63589	199405	NA	NA	NA	NA	NA
63589	199406	NA	NA	NA	NA	NA
63589	199407	NA	NA	NA	NA	NA
63589	199408	NA	NA	NA	NA	NA
63589	199409	NA	NA	NA	NA	NA
63589	199410	NA	NA	NA	NA	NA
63589	199411	NA	NA	NA	NA	NA
63589	199412	NA	NA	NA	NA	NA
63589	199501	NA	NA	NA	NA	NA
63589	199502	NA	NA	NA	NA	NA
63589	199503	NA	NA	NA	NA	NA
63589	199504	NA	NA	NA	NA	NA
63589	199505	NA	NA	NA	NA	NA
63589	199506	NA	NA	NA	NA	NA
63589	199507	NA	NA	NA	NA	NA
63589	199508	NA	NA	NA	NA	NA
63589	199509	NA	NA	NA	NA	NA
63589	199510	NA	NA	NA	NA	NA
63589	199511	NA	NA	NA	NA	NA
63589	199512	NA	NA	NA	NA	NA
63589	199601	NA	NA	NA	NA	NA
63589	199602	NA	NA	NA	NA	NA
63589	199603	NA	NA	NA	NA	NA
63589	199604	NA	NA	NA	NA	NA
63589	199605	NA	NA	NA	NA	NA
63589	199606	NA	NA	NA	NA	NA
63589	199607	NA	NA	NA	NA	NA
63589	199608	NA	NA	NA	NA	NA
63589	199609	NA	NA	NA	NA	NA
63589	199610	NA	NA	NA	NA	NA
63589	199611	NA	NA	NA	NA	NA
63589	199612	NA	NA	NA	NA	NA
63589	199701	NA	NA	NA	NA	NA
63589	199702	NA	NA	NA	NA	NA
63589	199703	NA	NA	NA	NA	NA
63589	199704	NA	NA	NA	NA	NA
63589	199705	NA	NA	NA	NA	NA
63589	199706	NA	NA	NA	NA	NA
63589	199707	NA	NA	NA	NA	NA
63589	199708	NA	NA	NA	NA	NA
63589	199709	NA	NA	NA	NA	NA
63589	199710	NA	NA	NA	NA	NA
63589	199711	NA	NA	NA	NA	NA
63589	199712	NA	NA	NA	NA	NA
63589	199801	NA	NA	NA	NA	NA
63589	199802	NA	NA	NA	NA	NA
63589	199803	NA	NA	NA	NA	NA
63589	199804	NA	NA	NA	NA	NA
63589	199805	NA	NA	NA	NA	NA
63589	199806	NA	NA	NA	NA	NA
63589	199807	NA	NA	NA	NA	NA
63589	199808	NA	NA	NA	NA	NA
63589	199809	NA	NA	NA	NA	NA
63589	199810	NA	NA	NA	NA	NA
63589	199811	NA	NA	NA	NA	NA
63589	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
64311	198901	1.215891	1.232641	0.016750	-1.023190	2.142672
64311	198902	1.243059	1.274857	0.031798	-1.031553	2.142754
64311	198903	1.256675	1.290976	0.034300	-1.024423	2.146829
64311	198904	1.250344	1.289565	0.039221	-1.009327	2.152909
64311	198905	1.197927	1.242732	0.044805	-1.102929	2.156804
64311	198906	1.167620	1.246760	0.079140	-1.111249	2.173679
64311	198907	1.149088	1.184996	0.035908	-1.079861	2.184865
64311	198908	1.166478	1.165483	-0.000995	-1.058999	2.176402
64311	198909	1.160866	1.145941	-0.014924	-0.929065	2.169685
64311	198910	1.118125	1.116523	-0.001602	-0.943678	2.182032
64311	198911	1.098024	1.060381	-0.037643	-0.318016	2.184283
64311	198912	1.120110	1.055926	-0.064184	-0.227469	2.187163
64311	199001	1.109167	1.056868	-0.052298	-0.225890	2.183509
64311	199002	1.096531	1.001838	-0.094693	0.039977	2.191847
64311	199003	0.990222	0.966107	-0.024115	0.018111	2.205686
64311	199004	0.984448	0.961857	-0.022591	0.039465	2.215228
64311	199005	0.957137	0.928687	-0.028449	0.055665	2.227160
64311	199006	0.967037	0.924467	-0.042570	0.040299	2.215870
64311	199007	0.981828	0.960253	-0.021575	0.011518	2.213014
64311	199008	0.983492	0.969807	-0.013685	0.028013	2.215797
64311	199009	0.921316	0.913457	-0.007859	0.227462	2.225105
64311	199010	0.934025	0.874338	-0.059688	0.348062	2.230693
64311	199011	0.883939	0.787777	-0.096162	0.432508	2.247423
64311	199012	0.907544	0.932687	0.025143	0.000627	2.251653
64311	199101	0.932331	0.925450	-0.006881	0.139451	2.257732
64311	199102	0.862872	0.922308	0.059436	-0.132906	2.263238
64311	199103	0.970037	0.887036	-0.083001	-0.050348	2.281706
64311	199104	0.976978	0.896360	-0.080618	-0.106882	2.281506
64311	199105	1.130404	1.036026	-0.094378	-0.121781	2.289996
64311	199106	1.157151	1.038608	-0.118543	-0.108399	2.299209
64311	199107	1.187437	1.027518	-0.159919	-0.049962	2.321066
64311	199108	1.225642	1.069048	-0.156595	-0.046981	2.319966
64311	199109	1.219892	1.061553	-0.158338	-0.120927	2.322680
64311	199110	1.260964	1.128486	-0.132478	-0.116599	2.305480
64311	199111	1.339797	1.242443	-0.097354	-0.167050	2.303083
64311	199112	1.350732	1.179182	-0.171550	0.277331	2.305746
64311	199201	1.374862	1.180529	-0.194333	0.098093	2.307649
64311	199202	1.370419	1.212446	-0.157973	0.061560	2.320875
64311	199203	1.496884	1.382313	-0.114571	-0.179156	2.295798
64311	199204	1.502303	1.406774	-0.095529	-0.102035	2.289551
64311	199205	1.416465	1.353618	-0.062847	-0.155384	2.294707
64311	199206	1.387695	1.350323	-0.037372	-0.151499	2.276026
64311	199207	1.365282	1.321751	-0.043531	-0.137221	2.282825
64311	199208	1.343500	1.279221	-0.064280	-0.186763	2.303743
64311	199209	1.324227	1.249618	-0.074609	-0.141900	2.315289
64311	199210	1.319682	1.284740	-0.034941	-0.157316	2.314537
64311	199211	1.182410	1.142370	-0.040040	-0.111421	2.291047
64311	199212	1.091322	1.014483	-0.076840	-0.161778	2.265051
64311	199301	1.026171	0.962172	-0.064000	-0.207219	2.264899
64311	199302	1.079131	0.971280	-0.107852	-0.163831	2.235439
64311	199303	0.954356	0.826658	-0.127698	-0.015640	2.202403
64311	199304	0.895954	0.778884	-0.117070	-0.225915	2.160713
64311	199305	0.881983	0.806514	-0.075469	-0.129195	2.139719
64311	199306	0.880298	0.821615	-0.058682	-0.184051	2.128794
64311	199307	0.922322	0.896995	-0.025327	-0.257758	2.124534
64311	199308	0.844722	0.872029	0.027307	-0.300637	2.111641
64311	199309	0.890581	0.917694	0.027113	-0.286573	2.091552
64311	199310	0.917788	0.956796	0.039008	-0.350091	2.073426
64311	199311	1.024150	1.018009	-0.006141	-0.276564	2.022139
64311	199312	1.014671	1.040743	0.026071	-0.342994	1.972670
64311	199401	0.974820	0.988567	0.013748	-0.338020	1.932088
64311	199402	0.969509	0.982795	0.013286	-0.361496	1.876338
64311	199403	0.995867	1.014910	0.019043	-0.285271	1.872586
64311	199404	1.104348	1.106146	0.001798	-0.144507	1.862757
64311	199405	1.160423	1.088059	-0.072363	-0.172534	1.861034
64311	199406	1.218641	1.118615	-0.100026	-0.099494	1.842881
64311	199407	1.195759	1.131701	-0.064057	-0.050671	1.841568
64311	199408	1.276469	1.125991	-0.150478	-0.020662	1.837408
64311	199409	1.188743	1.038848	-0.149895	-0.036769	1.828398
64311	199410	1.089285	0.954780	-0.134504	0.020693	1.830872
64311	199411	1.069774	0.979069	-0.090705	-0.096255	1.827257
64311	199412	1.158912	1.049245	-0.109666	0.058538	1.823562
64311	199501	1.214163	1.186988	-0.027175	-0.041680	1.814266
64311	199502	1.082477	1.068558	-0.013919	-0.101066	1.814551
64311	199503	1.033632	0.949303	-0.084329	-0.001322	1.825097
64311	199504	0.977319	0.822372	-0.154947	-0.018543	1.831674
64311	199505	0.936520	0.803920	-0.132600	-0.054294	1.828018
64311	199506	0.851102	0.711080	-0.140021	-0.035637	1.827731
64311	199507	0.835237	0.692121	-0.143117	-0.038337	1.828740
64311	199508	0.820395	0.778718	-0.041676	-0.375133	1.831787
64311	199509	0.797369	0.768646	-0.028724	-0.348882	1.833545
64311	199510	0.812853	0.753156	-0.059697	-0.331426	1.838064
64311	199511	0.787963	0.719446	-0.068517	-0.309583	1.855406
64311	199512	0.723525	0.707626	-0.015900	-0.357230	1.871771
64311	199601	0.765973	0.730167	-0.035807	-0.291685	1.887409
64311	199602	0.807570	0.747295	-0.060275	-0.225882	1.878891
64311	199603	0.769994	0.749104	-0.020890	-0.304110	1.893226
64311	199604	0.777541	0.854746	0.077205	-0.522073	1.908382
64311	199605	0.693474	0.755253	0.061779	-0.467626	1.929587
64311	199606	0.768443	0.792845	0.024402	-0.333884	1.938345
64311	199607	0.741781	0.726080	-0.015701	-0.240921	1.941790
64311	199608	0.776073	0.637472	-0.138602	0.100593	1.936802
64311	199609	0.817205	0.737741	-0.079464	-0.033891	1.946857
64311	199610	0.869294	0.763444	-0.105849	0.103134	1.958932
64311	199611	1.070998	1.000058	-0.070940	-0.659227	2.005204
64311	199612	1.071401	1.003441	-0.067960	-0.598666	2.055304
64311	199701	1.068882	1.021121	-0.047761	-0.579129	2.103217
64311	199702	1.079310	1.013113	-0.066197	-0.563670	2.187762
64311	199703	1.111820	1.047802	-0.064018	-0.542771	2.188877
64311	199704	1.138850	1.036601	-0.102249	-0.450067	2.205690
64311	199705	1.230767	1.147824	-0.082943	-0.461179	2.228507
64311	199706	1.241035	1.187622	-0.053413	-0.548347	2.272418
64311	199707	1.228784	1.225632	-0.003152	-0.585300	2.269717
64311	199708	1.194297	1.199530	0.005233	-0.653142	2.299598
64311	199709	1.063644	0.967934	-0.095710	-0.784082	2.296925
64311	199710	0.961922	0.915458	-0.046464	-0.534190	2.307080
64311	199711	0.877450	0.781727	-0.095723	-0.077893	2.315272
64311	199712	0.906848	0.801390	-0.105458	-0.075781	2.343793
64311	199801	0.872170	0.748686	-0.123484	-0.048622	2.343307
64311	199802	0.812660	0.739515	-0.073145	-0.053138	2.347663
64311	199803	0.753824	0.652745	-0.101079	-0.021062	2.358753
64311	199804	0.767927	0.695672	-0.072256	-0.052056	2.348301
64311	199805	0.659673	0.529979	-0.129694	0.021373	2.362551
64311	199806	0.683552	0.533679	-0.149873	0.018288	2.384129
64311	199807	0.623630	0.487009	-0.136620	0.014886	2.390337
64311	199808	0.602142	0.454996	-0.147147	0.021548	2.384917
64311	199809	0.606358	0.440816	-0.165542	0.249232	2.377543
64311	199810	0.628566	0.436307	-0.192260	0.205604	2.368279
64311	199811	0.559382	0.409082	-0.150300	0.144282	2.358389
64311	199812	0.508629	0.351962	-0.156667	0.169295	2.368244

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
66115	198901	-0.299288	-0.468006	-0.168718	-0.009401	1.976600
66115	198902	-0.540807	-0.921727	-0.380920	0.016138	1.968860
66115	198903	-0.663036	-1.239456	-0.576420	0.026913	1.841998
66115	198904	-0.514189	-0.832985	-0.318796	-0.005281	1.720265
66115	198905	-0.627044	-0.825913	-0.198869	-0.021451	1.723596
66115	198906	-1.043183	-1.351194	-0.308011	-0.022573	1.750867
66115	198907	-0.880771	-0.087284	0.793487	-0.398166	1.789219
66115	198908	0.000048	-0.000270	-0.000317	0.950219	1.966634
66115	198909	0.000000	0.000000	0.000000	NaN	1.984990
66115	198910	NA	NA	NA	NA	NA
66115	198911	NA	NA	NA	NA	NA
66115	198912	NA	NA	NA	NA	NA
66115	199001	NA	NA	NA	NA	NA
66115	199002	NA	NA	NA	NA	NA
66115	199003	NA	NA	NA	NA	NA
66115	199004	NA	NA	NA	NA	NA
66115	199005	NA	NA	NA	NA	NA
66115	199006	NA	NA	NA	NA	NA
66115	199007	NA	NA	NA	NA	NA
66115	199008	NA	NA	NA	NA	NA
66115	199009	NA	NA	NA	NA	NA
66115	199010	NA	NA	NA	NA	NA
66115	199011	NA	NA	NA	NA	NA
66115	199012	NA	NA	NA	NA	NA
66115	199101	NA	NA	NA	NA	NA
66115	199102	NA	NA	NA	NA	NA
66115	199103	NA	NA	NA	NA	NA
66115	199104	NA	NA	NA	NA	NA
66115	199105	NA	NA	NA	NA	NA
66115	199106	NA	NA	NA	NA	NA
66115	199107	NA	NA	NA	NA	NA
66115	199108	NA	NA	NA	NA	NA
66115	199109	NA	NA	NA	NA	NA
66115	199110	NA	NA	NA	NA	NA
66115	199111	NA	NA	NA	NA	NA
66115	199112	NA	NA	NA	NA	NA
66115	199201	NA	NA	NA	NA	NA
66115	199202	NA	NA	NA	NA	NA
66115	199203	NA	NA	NA	NA	NA
66115	199204	NA	NA	NA	NA	NA
66115	199205	NA	NA	NA	NA	NA
66115	199206	NA	NA	NA	NA	NA
66115	199207	NA	NA	NA	NA	NA
66115	199208	NA	NA	NA	NA	NA
66115	199209	NA	NA	NA	NA	NA
66115	199210	NA	NA	NA	NA	NA
66115	199211	NA	NA	NA	NA	NA
66115	199212	NA	NA	NA	NA	NA
66115	199301	NA	NA	NA	NA	NA
66115	199302	NA	NA	NA	NA	NA
66115	199303	NA	NA	NA	NA	NA
66115	199304	NA	NA	NA	NA	NA
66115	199305	NA	NA	NA	NA	NA
66115	199306	NA	NA	NA	NA	NA
66115	199307	NA	NA	NA	NA	NA
66115	199308	NA	NA	NA	NA	NA
66115	199309	NA	NA	NA	NA	NA
66115	199310	NA	NA	NA	NA	NA
66115	199311	NA	NA	NA	NA	NA
66115	199312	NA	NA	NA	NA	NA
66115	199401	NA	NA	NA	NA	NA
66115	199402	NA	NA	NA	NA	NA
66115	199403	NA	NA	NA	NA	NA
66115	199404	NA	NA	NA	NA	NA
66115	199405	NA	NA	NA	NA	NA
66115	199406	NA	NA	NA	NA	NA
66115	199407	NA	NA	NA	NA	NA
66115	199408	NA	NA	NA	NA	NA
66115	199409	NA	NA	NA	NA	NA
66115	199410	NA	NA	NA	NA	NA
66115	199411	NA	NA	NA	NA	NA
66115	199412	NA	NA	NA	NA	NA
66115	199501	NA	NA	NA	NA	NA
66115	199502	NA	NA	NA	NA	NA
66115	199503	NA	NA	NA	NA	NA
66115	199504	NA	NA	NA	NA	NA
66115	199505	NA	NA	NA	NA	NA
66115	199506	NA	NA	NA	NA	NA
66115	199507	NA	NA	NA	NA	NA
66115	199508	NA	NA	NA	NA	NA
66115	199509	NA	NA	NA	NA	NA
66115	199510	NA	NA	NA	NA	NA
66115	199511	NA	NA	NA	NA	NA
66115	199512	NA	NA	NA	NA	NA
66115	199601	NA	NA	NA	NA	NA
66115	199602	NA	NA	NA	NA	NA
66115	199603	NA	NA	NA	NA	NA
66115	199604	NA	NA	NA	NA	NA
66115	199605	NA	NA	NA	NA	NA
66115	199606	NA	NA	NA	NA	NA
66115	199607	NA	NA	NA	NA	NA
66115	199608	NA	NA	NA	NA	NA
66115	199609	NA	NA	NA	NA	NA
66115	199610	NA	NA	NA	NA	NA
66115	199611	NA	NA	NA	NA	NA
66115	199612	NA	NA	NA	NA	NA
66115	199701	NA	NA	NA	NA	NA
66115	199702	NA	NA	NA	NA	NA
66115	199703	NA	NA	NA	NA	NA
66115	199704	NA	NA	NA	NA	NA
66115	199705	NA	NA	NA	NA	NA
66115	199706	NA	NA	NA	NA	NA
66115	199707	NA	NA	NA	NA	NA
66115	199708	NA	NA	NA	NA	NA
66115	199709	NA	NA	NA	NA	NA
66115	199710	NA	NA	NA	NA	NA
66115	199711	NA	NA	NA	NA	NA
66115	199712	NA	NA	NA	NA	NA
66115	199801	NA	NA	NA	NA	NA
66115	199802	NA	NA	NA	NA	NA
66115	199803	NA	NA	NA	NA	NA
66115	199804	NA	NA	NA	NA	NA
66115	199805	NA	NA	NA	NA	NA
66115	199806	NA	NA	NA	NA	NA
66115	199807	NA	NA	NA	NA	NA
66115	199808	NA	NA	NA	NA	NA
66115	199809	NA	NA	NA	NA	NA
66115	199810	NA	NA	NA	NA	NA
66115	199811	NA	NA	NA	NA	NA
66115	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
66245	198901	0.651681	1.049753	0.398073	-0.319515	2.191943
66245	198902	1.205112	1.553074	0.347963	-0.290869	2.234790
66245	198903	1.327766	1.462648	0.134881	-0.220366	2.226379
66245	198904	1.515149	1.635475	0.120326	-0.229306	2.246040
66245	198905	1.145428	1.191716	0.046288	-0.189067	2.251860
66245	198906	0.986217	1.352954	0.366737	-0.247347	2.221519
66245	198907	1.163913	1.547951	0.384038	-0.234937	2.253848
66245	198908	1.307002	1.610339	0.303337	-0.230688	2.280809
66245	198909	0.896293	0.790034	-0.106259	0.043275	2.272667
66245	198910	1.396075	1.214741	-0.181335	0.005058	2.293337
66245	198911	0.946915	1.053112	0.106197	0.032285	2.294781
66245	198912	1.075724	1.003041	-0.072684	0.061295	2.333040
66245	199001	0.992650	0.968869	-0.023782	0.059359	2.343464
66245	199002	1.187658	0.312839	-0.874820	0.212535	2.362793
66245	199003	0.678465	0.201453	-0.477012	0.158650	2.378621
66245	199004	0.408835	0.074904	-0.333931	0.143859	2.398443
66245	199005	0.865778	0.389098	-0.476681	0.144636	2.422937
66245	199006	1.066265	0.345470	-0.720795	0.170082	2.418877
66245	199007	0.920086	0.155169	-0.764917	0.172776	2.421702
66245	199008	0.769619	-0.027334	-0.796954	0.192067	2.434915
66245	199009	0.894818	0.342420	-0.552398	0.103100	2.443582
66245	199010	0.350606	-0.560043	-0.910648	0.156012	2.464649
66245	199011	0.725090	-0.839104	-1.564194	0.257810	2.518431
66245	199012	-0.073241	-1.680118	-1.606878	0.396714	2.509221
66245	199101	0.026912	-1.563944	-1.590855	0.364513	2.525393
66245	199102	-0.392885	-0.891607	-0.498722	0.125708	2.396748
66245	199103	-0.004315	-0.717112	-0.712797	0.220543	2.418459
66245	199104	0.544607	-0.285253	-0.829860	0.262644	2.418988
66245	199105	0.119374	-0.375436	-0.494810	0.233919	2.398971
66245	199106	-0.023578	-0.301998	-0.278420	0.216955	2.390264
66245	199107	0.260750	-0.079667	-0.340418	0.214147	2.397327
66245	199108	0.482998	0.000763	-0.482235	0.243436	2.416671
66245	199109	0.720294	0.138181	-0.582113	0.286705	2.416290
66245	199110	0.875679	0.405099	-0.470581	0.268700	2.394969
66245	199111	1.067808	0.649490	-0.418318	0.256161	2.415112
66245	199112	1.876323	1.941525	0.065202	-0.068312	2.403880
66245	199201	2.109974	1.834155	-0.275818	-0.009898	2.399574
66245	199202	1.123160	1.352652	0.229493	-0.134896	2.355312
66245	199203	1.523560	1.579865	0.056305	-0.228924	2.347125
66245	199204	1.439853	1.402156	-0.037697	-0.171918	2.334820
66245	199205	1.424524	1.331810	-0.092714	-0.158438	2.354688
66245	199206	1.496895	1.386052	-0.110844	-0.155425	2.347225
66245	199207	0.986877	0.805537	-0.181340	-0.081384	2.335555
66245	199208	0.780810	0.628463	-0.152347	-0.118823	2.350707
66245	199209	0.624880	0.403611	-0.221269	-0.095458	2.372792
66245	199210	0.597613	0.258535	-0.339078	-0.092670	2.365363
66245	199211	0.456342	-0.015077	-0.471419	-0.095846	2.349017
66245	199212	0.738175	0.713054	-0.025121	-0.208092	2.279729
66245	199301	0.744933	0.679465	-0.065468	-0.216097	2.283633
66245	199302	0.776224	0.638407	-0.137817	-0.194498	2.253729
66245	199303	0.294214	-0.025792	-0.320006	0.083755	2.214538
66245	199304	0.309925	0.171413	-0.138512	0.003242	2.162638
66245	199305	0.686510	0.314967	-0.371543	0.145222	2.141305
66245	199306	0.726021	0.309816	-0.416205	0.155755	2.124692
66245	199307	0.814576	0.485604	-0.328972	0.153663	2.115432
66245	199308	0.914885	0.685169	-0.229716	0.118013	2.100328
66245	199309	0.974126	0.735024	-0.239101	0.115326	2.089298
66245	199310	1.024791	0.913722	-0.111069	0.051661	2.061237
66245	199311	1.038448	0.883619	-0.154829	0.090537	2.015780
66245	199312	1.012917	0.805772	-0.207145	0.111207	1.972579
66245	199401	1.030533	0.836736	-0.193796	0.074313	1.945120
66245	199402	0.929892	0.799398	-0.130494	0.058477	1.878174
66245	199403	1.154538	1.039776	-0.114763	0.029120	1.875852
66245	199404	1.082966	1.052914	-0.030052	0.038141	1.875277
66245	199405	0.806982	0.888683	0.081701	-0.069293	1.864136
66245	199406	0.689317	0.878352	0.189035	-0.093154	1.843149
66245	199407	0.914569	1.117866	0.203298	-0.117239	1.844342
66245	199408	0.965228	1.086166	0.120937	-0.129261	1.832635
66245	199409	0.867805	0.912147	0.044342	-0.126088	1.837448
66245	199410	0.744261	0.765767	0.021506	-0.088119	1.837687
66245	199411	0.976373	1.228254	0.251882	-0.245059	1.842828
66245	199412	0.730388	1.195388	0.465000	-0.264723	1.836335
66245	199501	0.660954	0.928990	0.268036	-0.159464	1.846246
66245	199502	0.841524	1.166187	0.324663	-0.233365	1.845729
66245	199503	0.590199	0.905396	0.315197	-0.227442	1.861975
66245	199504	0.656039	0.894710	0.238671	-0.274374	1.868233
66245	199505	0.613396	0.840865	0.227469	-0.271220	1.865683
66245	199506	0.497878	0.753823	0.255944	-0.290816	1.855843
66245	199507	0.540298	0.864580	0.324283	-0.324958	1.867503
66245	199508	0.394089	0.660965	0.266876	-0.331069	1.868618
66245	199509	0.508901	0.738805	0.229903	-0.295888	1.860009
66245	199510	0.456555	0.697294	0.240739	-0.294402	1.872047
66245	199511	0.275926	0.394354	0.118428	-0.211524	1.887667
66245	199512	0.338258	0.358354	0.020097	-0.168176	1.917929
66245	199601	0.271055	0.317130	0.046074	-0.192375	1.935729
66245	199602	0.182556	0.224678	0.042121	-0.145830	1.934018
66245	199603	0.189681	0.212157	0.022476	-0.125441	1.942067
66245	199604	0.099531	0.068787	-0.030744	-0.069854	1.954885
66245	199605	0.201634	0.314143	0.112508	-0.248460	1.983608
66245	199606	0.182965	0.278357	0.095393	-0.216477	1.995186
66245	199607	0.074329	0.169026	0.094698	-0.192828	2.007189
66245	199608	-0.007531	0.114344	0.121874	-0.173855	2.000588
66245	199609	0.013688	0.201544	0.187855	-0.243339	2.011325
66245	199610	0.068569	0.278933	0.210363	-0.216852	2.029058
66245	199611	0.346107	0.819717	0.473610	-1.080710	2.067434
66245	199612	0.311199	0.803428	0.492228	-1.062326	2.123141
66245	199701	0.313456	0.745189	0.431733	-0.990419	2.163054
66245	199702	0.406475	0.828117	0.421643	-0.996125	2.261045
66245	199703	0.428536	0.874786	0.446250	-0.991263	2.275733
66245	199704	0.457003	0.994966	0.537964	-1.042697	2.292718
66245	199705	0.515007	0.998099	0.483091	-0.936504	2.319704
66245	199706	0.625548	1.126787	0.501239	-0.881090	2.371361
66245	199707	0.652896	1.072439	0.419543	-0.842346	2.373588
66245	199708	0.731882	1.116554	0.384672	-0.829077	2.393770
66245	199709	0.896942	1.257195	0.360253	-1.234859	2.409235
66245	199710	0.872073	1.174632	0.302559	-0.978501	2.437433
66245	199711	1.042208	1.229805	0.187597	-0.499719	2.439338
66245	199712	1.154866	1.270990	0.116124	-0.458692	2.470536
66245	199801	1.170470	1.315029	0.144559	-0.458785	2.457347
66245	199802	1.106431	1.269621	0.163190	-0.423745	2.450136
66245	199803	1.047622	1.216370	0.168748	-0.417794	2.448723
66245	199804	1.068616	1.241353	0.172737	-0.387433	2.457758
66245	199805	1.001552	1.110850	0.109298	-0.345049	2.460277
66245	199806	0.929648	1.013891	0.084243	-0.358009	2.460470
66245	199807	0.953841	1.065739	0.111898	-0.348825	2.455185
66245	199808	0.940909	1.025932	0.085024	-0.337640	2.461306
66245	199809	0.786672	0.801156	0.014485	0.109636	2.450635
66245	199810	0.893439	0.919872	0.026434	0.072807	2.437082
66245	199811	0.614657	0.652484	0.037827	-0.022047	2.431747
66245	199812	0.497970	0.616300	0.118330	-0.070907	2.446981

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
66253	198901	1.047401	0.833804	-0.213598	-0.163887	2.115476
66253	198902	1.126374	0.917049	-0.209326	-0.169441	2.133734
66253	198903	1.186647	0.895587	-0.291060	-0.115918	2.131405
66253	198904	1.148692	0.830893	-0.317799	-0.069440	2.140416
66253	198905	1.056889	0.864011	-0.192878	-0.118095	2.132789
66253	198906	1.026104	0.901059	-0.125045	-0.148887	2.145429
66253	198907	1.037826	1.049097	0.011271	-0.219668	2.154505
66253	198908	1.035149	1.065409	0.030260	-0.268748	2.161476
66253	198909	0.948029	1.087019	0.138990	-0.447790	2.177623
66253	198910	0.985703	1.140060	0.154357	-0.471437	2.172595
66253	198911	0.993583	1.179212	0.185629	-0.330720	2.171884
66253	198912	1.052340	1.140317	0.087977	-0.260992	2.182704
66253	199001	1.135862	1.147297	0.011435	-0.215226	2.201830
66253	199002	1.108050	1.094040	-0.014011	-0.141378	2.211255
66253	199003	1.140221	1.107213	-0.033007	-0.085943	2.213985
66253	199004	1.204302	1.068530	-0.135772	-0.017749	2.226043
66253	199005	1.203182	1.044806	-0.158376	0.000153	2.242675
66253	199006	1.243676	1.043657	-0.200019	-0.000126	2.227322
66253	199007	1.207034	0.971378	-0.235655	0.011143	2.231344
66253	199008	1.218919	0.944475	-0.274444	0.054608	2.241781
66253	199009	1.303499	1.001741	-0.301757	0.203913	2.245146
66253	199010	1.281631	0.918058	-0.363573	0.267784	2.254712
66253	199011	1.315300	0.983844	-0.331456	0.281193	2.264241
66253	199012	1.248156	1.049776	-0.198380	0.163416	2.258715
66253	199101	1.184078	1.039515	-0.144564	0.186063	2.254330
66253	199102	1.176227	1.057635	-0.118592	0.121712	2.249987
66253	199103	1.070915	0.971068	-0.099847	0.055548	2.267197
66253	199104	0.908498	0.919803	0.011305	-0.028019	2.257496
66253	199105	0.888921	0.919840	0.030919	-0.063037	2.277074
66253	199106	0.753912	0.854800	0.100888	-0.081291	2.282731
66253	199107	0.732524	0.838046	0.105523	-0.077014	2.309243
66253	199108	0.704378	0.839277	0.134899	-0.090410	2.311392
66253	199109	0.650263	0.527438	-0.122825	-0.020649	2.335671
66253	199110	0.700372	0.664278	-0.036093	-0.061825	2.319057
66253	199111	0.725574	0.696067	-0.029507	-0.078193	2.316894
66253	199112	0.724107	0.603744	-0.120363	0.061435	2.329346
66253	199201	0.617912	0.559387	-0.058525	-0.045850	2.320392
66253	199202	0.564758	0.502579	-0.062179	-0.069007	2.330480
66253	199203	0.336655	0.346762	0.010107	-0.069021	2.318843
66253	199204	0.487877	0.342995	-0.144882	0.047736	2.304968
66253	199205	0.418078	0.337745	-0.080333	0.030507	2.327203
66253	199206	0.288606	0.172666	-0.115940	0.067483	2.304380
66253	199207	0.256604	0.140098	-0.116506	0.073557	2.310956
66253	199208	0.296308	0.104578	-0.191730	0.083875	2.317989
66253	199209	0.274681	0.202718	-0.071963	0.066409	2.314502
66253	199210	0.097940	-0.175468	-0.273408	0.165507	2.324025
66253	199211	0.050535	-0.237862	-0.288397	0.176461	2.292728
66253	199212	0.216720	-0.020991	-0.237711	0.128915	2.270687
66253	199301	0.164266	0.037419	-0.126847	0.109230	2.254045
66253	199302	0.238247	0.116732	-0.121516	0.120320	2.217508
66253	199303	0.360095	0.261937	-0.098158	0.051403	2.191260
66253	199304	0.332205	0.564642	0.232437	-0.226604	2.139744
66253	199305	0.547771	0.681579	0.133808	-0.145780	2.119271
66253	199306	1.073772	1.034075	-0.039697	-0.096446	2.096198
66253	199307	1.255257	1.209511	-0.045746	-0.152719	2.073874
66253	199308	1.213233	1.261534	0.048300	-0.179805	2.052141
66253	199309	1.264234	1.278546	0.014312	-0.169695	2.062754
66253	199310	1.465939	1.548945	0.083006	-0.240704	2.031769
66253	199311	1.320723	1.431361	0.110638	-0.229287	1.985671
66253	199312	1.214768	1.318220	0.103452	-0.233796	1.940323
66253	199401	1.163190	1.255364	0.092174	-0.238480	1.899195
66253	199402	1.085002	1.194134	0.109132	-0.258057	1.860503
66253	199403	1.225891	1.303778	0.077886	-0.225830	1.847487
66253	199404	1.209243	1.280120	0.070877	-0.132439	1.848919
66253	199405	1.298821	1.186554	-0.112267	-0.127540	1.842907
66253	199406	0.925718	1.032984	0.107266	-0.221375	1.823135
66253	199407	0.791288	0.917177	0.125889	-0.142401	1.820079
66253	199408	0.817531	0.836594	0.019063	-0.116684	1.812534
66253	199409	0.880507	0.785708	-0.094800	-0.095968	1.815280
66253	199410	0.854149	0.512954	-0.341196	0.028165	1.820852
66253	199411	0.952131	0.571952	-0.380179	0.027873	1.818903
66253	199412	0.906767	0.450631	-0.456136	0.092384	1.809112
66253	199501	0.769225	0.177824	-0.591401	0.163703	1.800930
66253	199502	0.590835	0.251612	-0.339223	0.051318	1.797043
66253	199503	0.425398	0.247109	-0.178289	-0.004525	1.798753
66253	199504	0.327258	0.188906	-0.138352	-0.065802	1.815554
66253	199505	0.250715	0.275182	0.024466	-0.120159	1.804604
66253	199506	0.125781	0.346453	0.220672	-0.195150	1.808858
66253	199507	0.170843	0.532147	0.361305	-0.228786	1.807809
66253	199508	0.472931	0.892020	0.419089	-0.369750	1.806517
66253	199509	0.500493	0.852491	0.351998	-0.310815	1.799401
66253	199510	0.263188	0.800217	0.537029	-0.368632	1.797994
66253	199511	0.287944	0.829604	0.541660	-0.365164	1.814913
66253	199512	0.352360	0.886793	0.534433	-0.348691	1.831455
66253	199601	0.304511	0.907597	0.603085	-0.373521	1.856142
66253	199602	0.517601	0.964372	0.446771	-0.285425	1.858233
66253	199603	0.699512	1.150888	0.451376	-0.300608	1.864014
66253	199604	0.619545	0.961864	0.342319	-0.246336	1.890296
66253	199605	0.556390	0.827434	0.271044	-0.175432	1.898966
66253	199606	0.615421	0.764259	0.148838	-0.118294	1.918428
66253	199607	0.574929	0.632642	0.057713	-0.100226	1.941368
66253	199608	0.348839	0.297275	-0.051564	0.038367	1.939396
66253	199609	0.232280	0.202303	-0.029977	0.003066	1.933174
66253	199610	0.380263	0.192777	-0.187487	0.112691	1.973149
66253	199611	0.568718	0.580181	0.011463	-0.559171	2.014866
66253	199612	0.555835	0.598486	0.042651	-0.542822	2.077801
66253	199701	0.650611	0.659126	0.008515	-0.507040	2.145212
66253	199702	0.600733	0.685772	0.085040	-0.613362	2.216462
66253	199703	0.547365	0.625377	0.078012	-0.607856	2.253158
66253	199704	0.558707	0.650590	0.091883	-0.589976	2.255201
66253	199705	0.654675	0.751540	0.096864	-0.616990	2.263184
66253	199706	0.598663	0.663502	0.064839	-0.615889	2.301508
66253	199707	0.607977	0.660497	0.052520	-0.581077	2.311755
66253	199708	0.563714	0.653260	0.089546	-0.619871	2.334210
66253	199709	0.656756	0.763645	0.106889	-0.883207	2.324777
66253	199710	0.600580	0.736898	0.136318	-0.672633	2.351123
66253	199711	0.413464	0.572822	0.159358	-0.386465	2.350437
66253	199712	0.471551	0.600537	0.128985	-0.369739	2.383881
66253	199801	0.469263	0.577213	0.107950	-0.346598	2.389056
66253	199802	0.444718	0.544293	0.099575	-0.291243	2.403165
66253	199803	0.413231	0.536551	0.123320	-0.303175	2.411813
66253	199804	0.461825	0.580361	0.118536	-0.294490	2.398109
66253	199805	0.381740	0.541915	0.160175	-0.298119	2.432803
66253	199806	0.416483	0.596880	0.180397	-0.309874	2.465828
66253	199807	0.378281	0.583303	0.205021	-0.316648	2.473946
66253	199808	0.397154	0.590956	0.193802	-0.316058	2.488658
66253	199809	0.229024	0.432924	0.203901	-0.068981	2.484691
66253	199810	0.201088	0.402194	0.201106	-0.156397	2.482647
66253	199811	0.198382	0.388086	0.189704	-0.156600	2.467510
66253	199812	0.187001	0.321908	0.134906	-0.122363	2.470957

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
66923	198901	0.170387	0.182188	0.011801	-0.326447	2.123675
66923	198902	0.163018	0.229335	0.066317	-0.345090	2.143272
66923	198903	0.233021	0.332843	0.099822	-0.361066	2.137201
66923	198904	0.276616	0.403412	0.126796	-0.376424	2.140579
66923	198905	0.253203	0.435514	0.182311	-0.392312	2.148826
66923	198906	0.579696	0.552590	-0.027106	-0.263199	2.146128
66923	198907	0.360442	0.399238	0.038796	-0.291622	2.159626
66923	198908	0.418117	0.407815	-0.010302	-0.284238	2.160794
66923	198909	0.476995	0.538490	0.061496	-0.348568	2.147324
66923	198910	0.438661	0.478456	0.039796	-0.327735	2.165404
66923	198911	0.361923	0.374860	0.012937	-0.048863	2.157763
66923	198912	0.428057	0.374368	-0.053689	-0.015810	2.163413
66923	199001	0.460650	0.392559	-0.068090	-0.017583	2.171759
66923	199002	0.623389	0.409914	-0.213474	0.109246	2.176848
66923	199003	0.492026	0.293035	-0.198992	0.103414	2.191753
66923	199004	0.481926	0.279171	-0.202755	0.102208	2.205877
66923	199005	0.484688	0.291414	-0.193274	0.099420	2.216959
66923	199006	0.268256	0.257538	-0.010718	-0.026275	2.196741
66923	199007	0.303359	0.280208	-0.023151	-0.025120	2.191666
66923	199008	0.270579	0.246589	-0.023990	-0.012857	2.191920
66923	199009	0.181917	0.123461	-0.058456	0.084746	2.196130
66923	199010	0.192839	0.112632	-0.080207	0.104337	2.208762
66923	199011	0.119767	-0.071141	-0.190908	0.169335	2.232609
66923	199012	0.075980	-0.040983	-0.116963	0.120985	2.231001
66923	199101	0.091205	-0.087614	-0.178818	0.175133	2.239002
66923	199102	0.023547	-0.120102	-0.143649	0.077128	2.243700
66923	199103	0.106710	-0.030027	-0.136737	0.130654	2.251032
66923	199104	0.134072	-0.002297	-0.136369	0.138317	2.251842
66923	199105	0.187877	-0.075418	-0.263295	0.208145	2.268149
66923	199106	0.290860	0.029875	-0.260985	0.210206	2.280571
66923	199107	0.293461	0.043565	-0.249896	0.218961	2.290862
66923	199108	0.289931	0.064703	-0.225228	0.211932	2.294428
66923	199109	0.363634	0.081996	-0.281638	0.265463	2.295537
66923	199110	0.344078	0.072504	-0.271574	0.257939	2.289349
66923	199111	0.408353	0.134274	-0.274079	0.263238	2.292001
66923	199112	0.392881	0.121974	-0.270907	0.301087	2.301004
66923	199201	0.324832	0.139736	-0.185097	0.212855	2.297903
66923	199202	0.076236	0.130694	0.054458	0.062683	2.294742
66923	199203	0.089744	0.231680	0.141937	-0.157399	2.276404
66923	199204	0.011185	0.216549	0.205364	-0.187423	2.285668
66923	199205	-0.142662	0.293661	0.436322	-0.389092	2.288318
66923	199206	-0.060711	0.461387	0.522098	-0.308560	2.275140
66923	199207	-0.084805	0.467679	0.552485	-0.311425	2.281737
66923	199208	0.029819	0.564087	0.534268	-0.306738	2.288408
66923	199209	0.004004	0.556412	0.552408	-0.306270	2.300002
66923	199210	0.076236	0.626138	0.549903	-0.306667	2.298684
66923	199211	0.131096	0.734300	0.603204	-0.319739	2.278672
66923	199212	0.210231	0.715482	0.505251	-0.303428	2.252656
66923	199301	0.310027	0.754434	0.444407	-0.286786	2.252435
66923	199302	0.255567	0.699591	0.444023	-0.254653	2.205759
66923	199303	0.225046	0.510438	0.285392	-0.153149	2.181607
66923	199304	0.311108	0.416160	0.105051	-0.115470	2.140492
66923	199305	0.234848	0.309915	0.075068	-0.096751	2.135838
66923	199306	0.175966	0.122983	-0.052983	-0.042365	2.119343
66923	199307	0.229098	0.215950	-0.013148	-0.065162	2.106380
66923	199308	0.130382	0.172554	0.042172	-0.092950	2.093437
66923	199309	0.123873	0.191275	0.067402	-0.099955	2.069252
66923	199310	0.063313	0.136199	0.072886	-0.087398	2.030358
66923	199311	0.037002	0.130687	0.093686	-0.081387	1.966619
66923	199312	0.015452	0.077483	0.062030	-0.074495	1.924899
66923	199401	0.039912	0.122447	0.082535	-0.083595	1.888603
66923	199402	0.068997	0.151375	0.082378	-0.111770	1.829013
66923	199403	0.057188	0.184916	0.127727	-0.133904	1.825094
66923	199404	-0.003833	0.160864	0.164698	-0.153394	1.815724
66923	199405	0.213059	0.320383	0.107324	-0.094911	1.806827
66923	199406	0.134953	0.226826	0.091873	-0.066578	1.824236
66923	199407	0.052169	0.067742	0.015573	0.000625	1.820828
66923	199408	0.277421	0.315606	0.038184	-0.080219	1.820852
66923	199409	0.305896	0.280567	-0.025329	-0.062605	1.816838
66923	199410	0.304491	0.312560	0.008069	-0.088874	1.845463
66923	199411	0.405704	0.401566	-0.004138	-0.131312	1.840099
66923	199412	0.392837	0.459968	0.067130	-0.128104	1.828768
66923	199501	0.286129	0.259984	-0.026145	-0.087310	1.825206
66923	199502	0.484920	0.813738	0.328817	-0.338039	1.821371
66923	199503	0.380216	0.576422	0.196207	-0.259633	1.827782
66923	199504	0.367398	0.514792	0.147395	-0.224320	1.827837
66923	199505	0.514750	0.619991	0.105241	-0.249509	1.823708
66923	199506	0.381767	0.421215	0.039448	-0.193175	1.844922
66923	199507	0.447409	0.549605	0.102197	-0.226840	1.845550
66923	199508	0.251673	0.269197	0.017524	-0.130296	1.853030
66923	199509	0.217055	0.294801	0.077746	-0.141689	1.883198
66923	199510	0.218591	0.334690	0.116099	-0.148772	1.888822
66923	199511	0.168878	0.367455	0.198577	-0.157297	1.908877
66923	199512	0.163721	0.395693	0.231972	-0.165582	1.933694
66923	199601	0.165151	0.445822	0.280670	-0.189248	1.953465
66923	199602	0.027751	0.180920	0.153169	-0.067773	1.968222
66923	199603	0.066580	0.265642	0.199062	-0.097074	1.971584
66923	199604	0.118403	0.336178	0.217775	-0.137570	1.990918
66923	199605	-0.052723	0.260278	0.313001	-0.178588	1.985952
66923	199606	-0.034239	0.218093	0.252332	-0.114640	1.990405
66923	199607	-0.115330	0.194186	0.309516	-0.150028	1.993255
66923	199608	-0.083684	0.248127	0.331810	-0.153469	1.994626
66923	199609	-0.011657	0.266387	0.278044	-0.143135	2.009559
66923	199610	-0.021572	0.023234	0.044806	-0.071607	2.039790
66923	199611	-0.069208	0.223796	0.293004	-0.382627	2.107184
66923	199612	-0.009595	0.263406	0.273001	-0.365500	2.162566
66923	199701	-0.023624	0.272052	0.295676	-0.370019	2.219536
66923	199702	-0.078918	0.259649	0.338567	-0.372265	2.343330
66923	199703	-0.080474	0.295034	0.375508	-0.373983	2.351278
66923	199704	-0.146033	0.263617	0.409650	-0.378438	2.378739
66923	199705	-0.065683	0.342844	0.408526	-0.378292	2.401047
66923	199706	0.055983	0.499417	0.443434	-0.481229	2.394203
66923	199707	0.138384	0.575375	0.436991	-0.496392	2.407298
66923	199708	0.126853	0.587949	0.461097	-0.529586	2.447367
66923	199709	0.282260	0.526708	0.244449	-0.336344	2.488322
66923	199710	0.312082	0.579938	0.267856	-0.282482	2.428196
66923	199711	0.381513	0.536140	0.154628	-0.114905	2.454521
66923	199712	0.360902	0.516411	0.155510	-0.110889	2.505663
66923	199801	0.360262	0.495522	0.135260	-0.100661	2.563327
66923	199802	0.432494	0.526698	0.094204	-0.083797	2.560520
66923	199803	0.438346	0.504548	0.066202	-0.081018	2.614018
66923	199804	0.477659	0.516442	0.038784	-0.074392	2.581185
66923	199805	0.442505	0.461824	0.019318	-0.067920	2.639331
66923	199806	0.393448	0.430343	0.036895	-0.066303	2.586259
66923	199807	0.381185	0.373613	-0.007572	-0.048831	2.567470
66923	199808	0.387782	0.358900	-0.028882	-0.036859	2.581030
66923	199809	0.218013	0.289162	0.071149	0.259698	2.298251
66923	199810	0.134960	0.248375	0.113415	-0.109898	2.197487
66923	199811	0.131609	0.242516	0.110907	-0.048371	2.066399
66923	199812	0.158457	0.193405	0.034948	0.122522	1.964556

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
68398	198901	-0.001568	0.297802	0.299370	-0.470734	2.076711
68398	198902	0.219724	0.524961	0.305237	-0.495784	2.079536
68398	198903	0.301135	0.518656	0.217521	-0.425651	2.076288
68398	198904	0.314864	0.570679	0.255815	-0.427071	2.081139
68398	198905	0.293323	0.522376	0.229053	-0.435116	2.077341
68398	198906	0.265991	0.453207	0.187216	-0.378513	2.093884
68398	198907	0.392959	0.583297	0.190338	-0.375899	2.092923
68398	198908	0.441246	0.715738	0.274492	-0.420097	2.093435
68398	198909	0.490184	0.756941	0.266757	-0.491169	2.093408
68398	198910	0.457659	0.647212	0.189553	-0.422718	2.093454
68398	198911	0.675079	0.733018	0.057939	-0.234321	2.097925
68398	198912	0.726186	0.733774	0.007588	-0.206221	2.133532
68398	199001	0.701073	0.706156	0.005084	-0.196387	2.146318
68398	199002	0.755625	0.686382	-0.069244	-0.127221	2.146300
68398	199003	0.727170	0.788248	0.061078	-0.167813	2.145972
68398	199004	0.658745	0.685928	0.027183	-0.146643	2.161909
68398	199005	0.736305	0.776717	0.040413	-0.135054	2.170853
68398	199006	0.762588	0.733497	-0.029091	-0.116646	2.176182
68398	199007	0.716128	0.654563	-0.061565	-0.114282	2.170386
68398	199008	0.720820	0.556427	-0.164393	-0.063317	2.183310
68398	199009	0.767999	0.521825	-0.246175	0.103486	2.195103
68398	199010	0.850818	0.699050	-0.151768	0.083835	2.187221
68398	199011	0.630360	0.513715	-0.116644	0.071728	2.216076
68398	199012	0.519073	0.312680	-0.206393	0.128196	2.236202
68398	199101	0.628115	0.426870	-0.201246	0.102858	2.243474
68398	199102	0.479944	0.392619	-0.087325	0.057546	2.281342
68398	199103	0.277795	0.165453	-0.112342	0.070134	2.319211
68398	199104	0.444363	0.311606	-0.132757	0.080085	2.316725
68398	199105	0.249278	0.051583	-0.197695	0.103181	2.347316
68398	199106	0.230470	0.172015	-0.058455	0.048952	2.367340
68398	199107	0.156951	0.320505	0.163554	0.009389	2.368881
68398	199108	0.049894	0.416298	0.366404	-0.055176	2.368219
68398	199109	-0.126260	0.191685	0.317945	-0.032255	2.376621
68398	199110	0.242401	0.707890	0.465488	-0.079553	2.379397
68398	199111	0.290466	0.750295	0.459830	-0.080154	2.387733
68398	199112	0.441206	1.228576	0.787370	-0.174305	2.391411
68398	199201	0.365358	1.150453	0.785095	-0.166797	2.399584
68398	199202	0.253268	1.068173	0.814905	-0.163161	2.411535
68398	199203	0.675374	1.511366	0.835992	-0.275380	2.387421
68398	199204	0.647618	1.721161	1.073543	-0.292148	2.380420
68398	199205	0.746698	2.015493	1.268795	-0.360960	2.403391
68398	199206	0.609229	1.951484	1.342255	-0.349954	2.376001
68398	199207	0.861893	2.254018	1.392125	-0.347981	2.392599
68398	199208	1.137372	2.417406	1.280035	-0.330597	2.406806
68398	199209	1.186468	2.743505	1.557036	-0.351441	2.417274
68398	199210	0.723134	2.239559	1.516425	-0.340725	2.431662
68398	199211	0.960681	2.651283	1.690603	-0.364788	2.391913
68398	199212	0.855874	2.174506	1.318632	-0.341927	2.330635
68398	199301	0.699842	2.089994	1.390153	-0.370977	2.326948
68398	199302	0.875370	1.917669	1.042300	-0.310815	2.297857
68398	199303	0.501239	0.705148	0.203909	0.051217	2.266163
68398	199304	0.909259	1.080211	0.170952	-0.032601	2.226659
68398	199305	1.281596	1.014063	-0.267533	0.136167	2.201574
68398	199306	1.345332	0.833864	-0.511468	0.185037	2.173101
68398	199307	1.476290	0.925989	-0.550301	0.170171	2.176656
68398	199308	1.259498	0.737914	-0.521584	0.174808	2.155733
68398	199309	1.331641	0.771125	-0.560516	0.173357	2.123524
68398	199310	1.491486	0.621023	-0.870463	0.211198	2.098235
68398	199311	1.246511	0.465432	-0.781079	0.202741	2.040566
68398	199312	1.393755	0.790217	-0.603538	0.145886	1.977917
68398	199401	1.465728	0.883843	-0.581885	0.119700	1.943070
68398	199402	1.351401	0.982794	-0.368608	0.093445	1.845445
68398	199403	1.512626	1.420021	-0.092605	-0.061848	1.817168
68398	199404	1.232107	0.993476	-0.238631	0.086935	1.813470
68398	199405	1.050892	1.144899	0.094007	-0.165452	1.799153
68398	199406	1.213249	1.477714	0.264465	-0.223036	1.776829
68398	199407	1.037605	1.220707	0.183102	-0.147714	1.771682
68398	199408	0.902241	1.021373	0.119132	-0.117547	1.750593
68398	199409	0.883502	0.972532	0.089031	-0.119992	1.752899
68398	199410	0.511883	0.854256	0.342374	-0.177717	1.744117
68398	199411	0.703721	1.055607	0.351886	-0.194009	1.753422
68398	199412	0.533382	0.781989	0.248607	-0.076183	1.748527
68398	199501	0.569828	0.639520	0.069692	-0.022256	1.728956
68398	199502	0.678138	0.858112	0.179973	-0.114162	1.726392
68398	199503	0.718715	0.812562	0.093846	-0.081045	1.741947
68398	199504	0.753968	0.862267	0.108299	-0.178281	1.747801
68398	199505	0.707731	0.831364	0.123633	-0.195829	1.743338
68398	199506	0.662437	0.837304	0.174867	-0.250872	1.752176
68398	199507	0.635580	0.831891	0.196311	-0.285396	1.751266
68398	199508	0.912961	1.040835	0.127875	-0.357021	1.749831
68398	199509	0.921877	1.022811	0.100935	-0.297001	1.742408
68398	199510	0.896947	0.971593	0.074647	-0.275227	1.745631
68398	199511	0.801173	0.869329	0.068156	-0.261109	1.771167
68398	199512	0.758285	0.885862	0.127578	-0.242319	1.800783
68398	199601	0.621481	0.749808	0.128327	-0.217890	1.803316
68398	199602	0.598045	0.751206	0.153162	-0.203174	1.808178
68398	199603	0.539343	0.807297	0.267954	-0.255513	1.818520
68398	199604	0.548144	0.830106	0.281962	-0.236039	1.845496
68398	199605	0.458114	0.682758	0.224645	-0.174172	1.857743
68398	199606	0.694082	0.667460	-0.026622	-0.023432	1.877211
68398	199607	0.656836	0.693771	0.036935	-0.027182	1.892891
68398	199608	0.641019	0.791327	0.150308	0.006475	1.885305
68398	199609	0.330575	0.288619	-0.041956	0.073890	1.902694
68398	199610	0.167153	0.159031	-0.008123	0.059301	1.923314
68398	199611	0.355171	0.341529	-0.013642	-0.096211	1.971431
68398	199612	0.423763	0.405544	-0.018219	-0.095231	2.016233
68398	199701	0.441100	0.510695	0.069595	-0.121154	2.061034
68398	199702	0.391921	0.409065	0.017144	-0.104372	2.170736
68398	199703	0.476944	0.402056	-0.074888	-0.073638	2.194536
68398	199704	0.426924	0.297013	-0.129911	-0.044437	2.206413
68398	199705	0.395952	0.293213	-0.102739	-0.063743	2.222534
68398	199706	0.242772	0.250933	0.008160	-0.129022	2.251813
68398	199707	0.245792	0.205115	-0.040677	-0.112148	2.282810
68398	199708	0.165299	0.070345	-0.094954	-0.097719	2.320480
68398	199709	0.587569	0.714343	0.126774	-0.710475	2.337642
68398	199710	0.507487	0.696701	0.189214	-0.578598	2.358723
68398	199711	0.565828	0.831533	0.265705	-0.551852	2.356271
68398	199712	0.515445	0.746461	0.231017	-0.507542	2.386162
68398	199801	0.567896	0.783076	0.215180	-0.477600	2.415042
68398	199802	0.598678	0.840315	0.241636	-0.455211	2.403440
68398	199803	0.547902	0.790090	0.242189	-0.459053	2.408522
68398	199804	0.461471	0.743391	0.281920	-0.458417	2.405606
68398	199805	0.508931	0.802117	0.293186	-0.455106	2.401155
68398	199806	0.473170	0.716995	0.243825	-0.413570	2.405704
68398	199807	0.505702	0.707673	0.201971	-0.388439	2.417238
68398	199808	0.481932	0.708127	0.226196	-0.396726	2.416214
68398	199809	0.203117	0.304972	0.101855	-0.060849	2.428071
68398	199810	0.307916	0.354938	0.047022	-0.044686	2.427526
68398	199811	0.103375	0.037101	-0.066273	0.032217	2.410213
68398	199812	0.161140	0.167957	0.006817	0.010242	2.384595

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
69754	198901	0.398008	0.229412	-0.168596	-0.148883	2.041879
69754	198902	0.296963	0.187778	-0.109185	-0.198771	2.028239
69754	198903	0.455968	0.438544	-0.017423	-0.270759	1.948247
69754	198904	0.512340	0.479170	-0.033170	-0.298339	1.930212
69754	198905	0.495606	0.482859	-0.012747	-0.327541	1.929012
69754	198906	0.667535	0.536512	-0.131023	-0.288193	1.921145
69754	198907	0.533446	0.459744	-0.073701	-0.421425	1.950218
69754	198908	0.657242	0.497438	-0.159804	-0.459065	1.991398
69754	198909	0.474671	0.413267	-0.061404	-0.699810	2.025805
69754	198910	0.462294	0.421556	-0.040738	-0.679494	2.021306
69754	198911	0.309432	1.002026	0.692594	-0.412371	1.803223
69754	198912	NA	NA	NA	NA	NA
69754	199001	NA	NA	NA	NA	NA
69754	199002	NA	NA	NA	NA	NA
69754	199003	NA	NA	NA	NA	NA
69754	199004	NA	NA	NA	NA	NA
69754	199005	NA	NA	NA	NA	NA
69754	199006	NA	NA	NA	NA	NA
69754	199007	NA	NA	NA	NA	NA
69754	199008	NA	NA	NA	NA	NA
69754	199009	NA	NA	NA	NA	NA
69754	199010	NA	NA	NA	NA	NA
69754	199011	NA	NA	NA	NA	NA
69754	199012	NA	NA	NA	NA	NA
69754	199101	NA	NA	NA	NA	NA
69754	199102	NA	NA	NA	NA	NA
69754	199103	NA	NA	NA	NA	NA
69754	199104	NA	NA	NA	NA	NA
69754	199105	NA	NA	NA	NA	NA
69754	199106	NA	NA	NA	NA	NA
69754	199107	NA	NA	NA	NA	NA
69754	199108	NA	NA	NA	NA	NA
69754	199109	NA	NA	NA	NA	NA
69754	199110	NA	NA	NA	NA	NA
69754	199111	NA	NA	NA	NA	NA
69754	199112	NA	NA	NA	NA	NA
69754	199201	NA	NA	NA	NA	NA
69754	199202	NA	NA	NA	NA	NA
69754	199203	NA	NA	NA	NA	NA
69754	199204	NA	NA	NA	NA	NA
69754	199205	NA	NA	NA	NA	NA
69754	199206	NA	NA	NA	NA	NA
69754	199207	NA	NA	NA	NA	NA
69754	199208	NA	NA	NA	NA	NA
69754	199209	NA	NA	NA	NA	NA
69754	199210	NA	NA	NA	NA	NA
69754	199211	NA	NA	NA	NA	NA
69754	199212	NA	NA	NA	NA	NA
69754	199301	NA	NA	NA	NA	NA
69754	199302	NA	NA	NA	NA	NA
69754	199303	NA	NA	NA	NA	NA
69754	199304	NA	NA	NA	NA	NA
69754	199305	NA	NA	NA	NA	NA
69754	199306	NA	NA	NA	NA	NA
69754	199307	NA	NA	NA	NA	NA
69754	199308	NA	NA	NA	NA	NA
69754	199309	NA	NA	NA	NA	NA
69754	199310	NA	NA	NA	NA	NA
69754	199311	NA	NA	NA	NA	NA
69754	199312	NA	NA	NA	NA	NA
69754	199401	NA	NA	NA	NA	NA
69754	199402	NA	NA	NA	NA	NA
69754	199403	NA	NA	NA	NA	NA
69754	199404	NA	NA	NA	NA	NA
69754	199405	NA	NA	NA	NA	NA
69754	199406	NA	NA	NA	NA	NA
69754	199407	NA	NA	NA	NA	NA
69754	199408	NA	NA	NA	NA	NA
69754	199409	NA	NA	NA	NA	NA
69754	199410	NA	NA	NA	NA	NA
69754	199411	NA	NA	NA	NA	NA
69754	199412	NA	NA	NA	NA	NA
69754	199501	NA	NA	NA	NA	NA
69754	199502	NA	NA	NA	NA	NA
69754	199503	NA	NA	NA	NA	NA
69754	199504	NA	NA	NA	NA	NA
69754	199505	NA	NA	NA	NA	NA
69754	199506	NA	NA	NA	NA	NA
69754	199507	NA	NA	NA	NA	NA
69754	199508	NA	NA	NA	NA	NA
69754	199509	NA	NA	NA	NA	NA
69754	199510	NA	NA	NA	NA	NA
69754	199511	NA	NA	NA	NA	NA
69754	199512	NA	NA	NA	NA	NA
69754	199601	NA	NA	NA	NA	NA
69754	199602	NA	NA	NA	NA	NA
69754	199603	NA	NA	NA	NA	NA
69754	199604	NA	NA	NA	NA	NA
69754	199605	NA	NA	NA	NA	NA
69754	199606	NA	NA	NA	NA	NA
69754	199607	NA	NA	NA	NA	NA
69754	199608	NA	NA	NA	NA	NA
69754	199609	NA	NA	NA	NA	NA
69754	199610	NA	NA	NA	NA	NA
69754	199611	NA	NA	NA	NA	NA
69754	199612	NA	NA	NA	NA	NA
69754	199701	NA	NA	NA	NA	NA
69754	199702	NA	NA	NA	NA	NA
69754	199703	NA	NA	NA	NA	NA
69754	199704	NA	NA	NA	NA	NA
69754	199705	NA	NA	NA	NA	NA
69754	199706	NA	NA	NA	NA	NA
69754	199707	NA	NA	NA	NA	NA
69754	199708	NA	NA	NA	NA	NA
69754	199709	NA	NA	NA	NA	NA
69754	199710	NA	NA	NA	NA	NA
69754	199711	NA	NA	NA	NA	NA
69754	199712	NA	NA	NA	NA	NA
69754	199801	NA	NA	NA	NA	NA
69754	199802	NA	NA	NA	NA	NA
69754	199803	NA	NA	NA	NA	NA
69754	199804	NA	NA	NA	NA	NA
69754	199805	NA	NA	NA	NA	NA
69754	199806	NA	NA	NA	NA	NA
69754	199807	NA	NA	NA	NA	NA
69754	199808	NA	NA	NA	NA	NA
69754	199809	NA	NA	NA	NA	NA
69754	199810	NA	NA	NA	NA	NA
69754	199811	NA	NA	NA	NA	NA
69754	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
70376	198901	1.662290	1.727847	0.065557	-1.175815	2.165982
70376	198902	1.532503	1.602778	0.070275	-1.132762	2.164259
70376	198903	1.632530	1.719506	0.086976	-1.114298	2.172661
70376	198904	1.671054	1.677193	0.006140	-1.065238	2.178176
70376	198905	1.639145	1.579362	-0.059783	-1.028922	2.171926
70376	198906	1.530160	1.591470	0.061310	-1.074791	2.168609
70376	198907	1.460166	1.471514	0.011348	-1.037489	2.180699
70376	198908	1.502976	1.450300	-0.052676	-1.024070	2.184580
70376	198909	1.711988	1.551730	-0.160258	-0.818744	2.169536
70376	198910	1.798366	1.700232	-0.098134	-0.852124	2.180226
70376	198911	1.719665	1.551272	-0.168393	-0.204636	2.184419
70376	198912	1.714957	1.573215	-0.141741	-0.169557	2.198758
70376	199001	1.775304	1.617370	-0.157934	-0.164739	2.202356
70376	199002	1.813474	1.656285	-0.157189	-0.032099	2.210363
70376	199003	1.785136	1.640363	-0.144773	0.034286	2.219263
70376	199004	1.768151	1.677328	-0.090823	0.030141	2.225788
70376	199005	1.794098	1.730092	-0.064006	0.030967	2.227849
70376	199006	1.836487	1.773713	-0.062775	-0.002193	2.214204
70376	199007	1.908770	1.901885	-0.006885	-0.053534	2.204031
70376	199008	1.856769	1.885525	0.028756	-0.038437	2.210198
70376	199009	1.802519	1.968580	0.166062	0.099173	2.220030
70376	199010	1.703682	1.744469	0.040787	0.250697	2.239247
70376	199011	1.550706	1.604675	0.053969	0.303537	2.266001
70376	199012	1.565667	1.518021	-0.047646	0.130583	2.269613
70376	199101	1.448207	1.433170	-0.015037	0.163807	2.269497
70376	199102	1.382813	1.405262	0.022449	0.031207	2.268563
70376	199103	1.333365	1.268508	-0.064857	-0.043070	2.285400
70376	199104	1.332011	1.280530	-0.051481	-0.091717	2.275605
70376	199105	1.263770	1.294261	0.030491	-0.149828	2.280185
70376	199106	1.234970	1.290303	0.055333	-0.151666	2.282771
70376	199107	1.221667	1.236434	0.014766	-0.100811	2.304305
70376	199108	1.298058	1.188117	-0.109941	-0.049390	2.298696
70376	199109	1.147380	1.116118	-0.031262	-0.156274	2.296462
70376	199110	1.159762	1.208150	0.048388	-0.183005	2.288560
70376	199111	1.275681	1.352505	0.076824	-0.204200	2.294280
70376	199112	1.111312	1.135433	0.024120	0.005161	2.284037
70376	199201	1.078249	1.239952	0.161702	-0.135646	2.272297
70376	199202	1.089764	1.202024	0.112260	-0.126982	2.280583
70376	199203	1.070881	1.343264	0.272383	-0.274970	2.244357
70376	199204	1.055632	1.327146	0.271514	-0.220676	2.236021
70376	199205	0.952407	1.093312	0.140905	-0.175317	2.257955
70376	199206	0.842893	0.936017	0.093124	-0.155018	2.241490
70376	199207	0.857404	0.909875	0.052471	-0.097725	2.249057
70376	199208	0.757345	1.023062	0.265717	-0.204475	2.251168
70376	199209	0.742909	0.964180	0.221272	-0.197769	2.274944
70376	199210	0.755071	0.855254	0.100182	-0.147470	2.266866
70376	199211	0.629007	0.662716	0.033709	-0.129368	2.241064
70376	199212	0.696835	0.873834	0.176999	-0.172890	2.193013
70376	199301	0.782254	0.786031	0.003778	-0.127396	2.190120
70376	199302	0.775523	0.799802	0.024278	-0.137679	2.149053
70376	199303	0.648158	0.471215	-0.176943	0.018014	2.120228
70376	199304	0.716170	0.608885	-0.107285	-0.128312	2.082065
70376	199305	0.560403	0.432184	-0.128219	-0.060850	2.084882
70376	199306	0.637764	0.506438	-0.131327	-0.070580	2.080938
70376	199307	0.542391	0.449070	-0.093321	-0.140371	2.077796
70376	199308	0.512561	0.421582	-0.090979	-0.130085	2.056032
70376	199309	0.513504	0.436427	-0.077077	-0.126209	2.032689
70376	199310	0.440082	0.344052	-0.096030	-0.102366	2.004704
70376	199311	0.394934	0.327967	-0.066967	-0.120090	1.940315
70376	199312	0.587598	0.558601	-0.028998	-0.232606	1.906994
70376	199401	0.498975	0.537297	0.038322	-0.244460	1.858107
70376	199402	0.510178	0.531262	0.021085	-0.232935	1.813470
70376	199403	0.575729	0.675771	0.100042	-0.268897	1.811153
70376	199404	0.446306	0.535132	0.088826	-0.157937	1.785962
70376	199405	0.711735	0.772984	0.061249	-0.225850	1.782970
70376	199406	0.722795	0.760582	0.037787	-0.193879	1.779728
70376	199407	0.592619	0.566776	-0.025844	-0.105935	1.782742
70376	199408	0.457288	0.465418	0.008130	-0.095235	1.777883
70376	199409	0.503657	0.497531	-0.006126	-0.092272	1.774734
70376	199410	0.652702	0.666071	0.013370	-0.083019	1.765281
70376	199411	0.881216	0.876436	-0.004780	-0.091602	1.760009
70376	199412	0.678653	0.625237	-0.053415	0.031852	1.755540
70376	199501	0.716533	0.727330	0.010797	0.004083	1.739576
70376	199502	0.561475	0.777155	0.215680	-0.091424	1.745814
70376	199503	0.439391	0.563603	0.124212	-0.058684	1.772180
70376	199504	0.507692	0.684275	0.176583	-0.306391	1.779136
70376	199505	0.520097	0.609148	0.089051	-0.273845	1.777827
70376	199506	0.497424	0.514268	0.016843	-0.236464	1.776602
70376	199507	0.446989	0.455052	0.008062	-0.224838	1.768324
70376	199508	0.765545	0.774641	0.009096	-0.330863	1.770218
70376	199509	0.718590	0.765036	0.046446	-0.317229	1.764425
70376	199510	0.725471	0.766087	0.040616	-0.323812	1.766197
70376	199511	0.670177	0.737722	0.067545	-0.319968	1.781020
70376	199512	0.747255	0.762136	0.014881	-0.272849	1.794852
70376	199601	0.699713	0.710707	0.010994	-0.261523	1.802037
70376	199602	0.844282	0.734000	-0.110282	-0.212109	1.865211
70376	199603	0.801260	0.642904	-0.158356	-0.185103	1.875758
70376	199604	0.840897	0.775669	-0.065229	-0.131134	1.894954
70376	199605	0.618546	0.657195	0.038649	-0.096772	1.877638
70376	199606	0.742246	0.678872	-0.063374	-0.002049	1.889015
70376	199607	0.698544	0.566271	-0.132273	0.038298	1.898135
70376	199608	0.599113	0.377615	-0.221498	0.151948	1.906712
70376	199609	0.535403	0.321492	-0.213911	0.134919	1.917855
70376	199610	0.443203	0.308475	-0.134728	0.128359	1.934897
70376	199611	0.558887	0.467183	-0.091704	-0.055544	1.983745
70376	199612	0.396928	0.416790	0.019862	-0.101764	2.025754
70376	199701	0.451046	0.530126	0.079081	-0.123613	2.085703
70376	199702	0.415980	0.454313	0.038333	-0.113206	2.159296
70376	199703	0.409095	0.462687	0.053591	-0.124328	2.165424
70376	199704	0.520286	0.360674	-0.159612	-0.025808	2.199847
70376	199705	0.699886	0.520027	-0.179860	-0.045155	2.204998
70376	199706	0.646550	0.558140	-0.088410	-0.103660	2.227610
70376	199707	0.554484	0.580567	0.026082	-0.135943	2.291473
70376	199708	0.421964	0.459655	0.037691	-0.135138	2.292975
70376	199709	0.703930	0.870601	0.166672	-0.685923	2.306893
70376	199710	1.158393	1.136469	-0.021924	-0.326151	2.338958
70376	199711	1.170224	1.142402	-0.027822	-0.162784	2.339663
70376	199712	1.248839	1.250457	0.001618	-0.183888	2.362289
70376	199801	1.112283	1.137161	0.024878	-0.163364	2.404256
70376	199802	0.905403	0.821462	-0.083941	-0.081609	2.384686
70376	199803	0.776770	0.756885	-0.019886	-0.098757	2.357229
70376	199804	0.558839	0.583832	0.024993	-0.093177	2.344480
70376	199805	0.430937	0.507535	0.076598	-0.095171	2.341203
70376	199806	0.389459	0.388243	-0.001216	-0.072195	2.369029
70376	199807	0.446678	0.424169	-0.022509	-0.071710	2.373509
70376	199808	0.526908	0.499411	-0.027497	-0.079129	2.373941
70376	199809	0.348391	0.081191	-0.267200	0.226077	2.393261
70376	199810	-0.360095	-0.530940	-0.170845	0.085831	2.393010
70376	199811	-0.535791	-0.555843	-0.020052	-0.018038	2.370713
70376	199812	-0.559761	-0.658135	-0.098374	0.011221	2.392966

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
75106	198901	0.511834	0.534224	0.022390	-0.329122	2.127292
75106	198902	0.424864	0.479521	0.054657	-0.361429	2.126805
75106	198903	0.384602	0.423239	0.038637	-0.331149	2.129589
75106	198904	0.325759	0.358443	0.032684	-0.386662	2.131473
75106	198905	0.278424	0.324233	0.045809	-0.401074	2.134898
75106	198906	0.328237	0.354875	0.026638	-0.338170	2.156512
75106	198907	0.274748	0.325755	0.051007	-0.364186	2.168199
75106	198908	0.271946	0.341036	0.069090	-0.384981	2.167806
75106	198909	0.335305	0.426896	0.091591	-0.502867	2.159822
75106	198910	0.282413	0.373221	0.090807	-0.459974	2.171068
75106	198911	0.267794	0.331390	0.063596	-0.251939	2.169479
75106	198912	0.324635	0.359486	0.034851	-0.208817	2.173758
75106	199001	0.306801	0.333817	0.027016	-0.191960	2.174561
75106	199002	0.362391	0.356876	-0.005515	-0.050100	2.172618
75106	199003	0.420982	0.392747	-0.028235	0.001623	2.188853
75106	199004	0.428282	0.383850	-0.044432	0.021991	2.202665
75106	199005	0.433231	0.388313	-0.044918	0.022616	2.209794
75106	199006	0.456813	0.390182	-0.066631	0.026448	2.201718
75106	199007	0.466034	0.386477	-0.079557	0.030663	2.192590
75106	199008	0.458577	0.388484	-0.070093	0.034166	2.200313
75106	199009	0.413840	0.295664	-0.118176	0.196287	2.207313
75106	199010	0.486249	0.361252	-0.124997	0.222267	2.211078
75106	199011	0.601459	0.509683	-0.091776	0.295402	2.234512
75106	199012	0.561307	0.452017	-0.109291	0.253052	2.233005
75106	199101	0.522576	0.436680	-0.085896	0.259270	2.241369
75106	199102	0.412603	0.341269	-0.071334	0.118445	2.255840
75106	199103	0.328314	0.246714	-0.081600	0.078687	2.275259
75106	199104	0.317586	0.265425	-0.052160	0.036498	2.267521
75106	199105	0.280731	0.210798	-0.069933	0.043945	2.278021
75106	199106	0.238980	0.186330	-0.052650	0.029834	2.289251
75106	199107	0.279742	0.216603	-0.063139	0.034697	2.311303
75106	199108	0.308302	0.243557	-0.064745	0.027316	2.316891
75106	199109	0.392987	0.306177	-0.086810	0.038017	2.328858
75106	199110	0.389539	0.275642	-0.113897	0.084696	2.317713
75106	199111	0.291310	0.197931	-0.093379	0.042410	2.326585
75106	199112	0.295950	0.188655	-0.107295	0.086555	2.320045
75106	199201	0.314089	0.222349	-0.091740	0.043990	2.319788
75106	199202	0.427023	0.351526	-0.075497	0.049885	2.326023
75106	199203	0.334447	0.268917	-0.065530	0.039984	2.302449
75106	199204	0.330384	0.260156	-0.070227	0.078220	2.296489
75106	199205	0.344206	0.361178	0.016972	0.025410	2.298999
75106	199206	0.334855	0.326280	-0.008575	0.047913	2.278595
75106	199207	0.274384	0.308459	0.034075	0.039860	2.286359
75106	199208	0.211491	0.213079	0.001587	0.065873	2.297123
75106	199209	0.126085	0.074864	-0.051222	0.126743	2.312595
75106	199210	0.104826	0.164277	0.059451	0.032409	2.306065
75106	199211	0.097606	0.133555	0.035949	0.068435	2.289538
75106	199212	0.166169	0.306954	0.140786	-0.013492	2.257252
75106	199301	0.168064	0.272298	0.104235	-0.001224	2.257729
75106	199302	0.176323	0.191286	0.014963	0.044474	2.239912
75106	199303	0.256601	0.256533	-0.000068	0.038218	2.203286
75106	199304	0.294459	0.384421	0.089962	-0.150882	2.154411
75106	199305	0.379917	0.433772	0.053855	-0.101641	2.137689
75106	199306	0.326758	0.428636	0.101878	-0.159773	2.118150
75106	199307	0.401702	0.484377	0.082675	-0.218473	2.125403
75106	199308	0.421454	0.510470	0.089015	-0.219629	2.110098
75106	199309	0.435944	0.493171	0.057227	-0.193847	2.091077
75106	199310	0.407272	0.424003	0.016731	-0.179683	2.067703
75106	199311	0.402471	0.406276	0.003805	-0.147622	2.011651
75106	199312	0.348736	0.324215	-0.024521	-0.121877	1.969591
75106	199401	0.338130	0.344527	0.006397	-0.155173	1.928786
75106	199402	0.341994	0.403508	0.061514	-0.206279	1.867083
75106	199403	0.373510	0.480166	0.106656	-0.270855	1.860010
75106	199404	0.348986	0.382410	0.033424	-0.109199	1.850366
75106	199405	0.350505	0.378077	0.027572	-0.168115	1.842593
75106	199406	0.375132	0.438286	0.063153	-0.207994	1.826249
75106	199407	0.301704	0.384124	0.082420	-0.166634	1.825168
75106	199408	0.384666	0.448264	0.063597	-0.200378	1.811942
75106	199409	0.397847	0.475808	0.077961	-0.236199	1.806075
75106	199410	0.432369	0.527922	0.095554	-0.220245	1.805652
75106	199411	0.473961	0.539964	0.066003	-0.246597	1.808639
75106	199412	0.463492	0.556248	0.092756	-0.186508	1.803409
75106	199501	0.455016	0.487049	0.032034	-0.114797	1.798161
75106	199502	0.379368	0.305071	-0.074298	-0.031794	1.800372
75106	199503	0.387947	0.300858	-0.087089	-0.000192	1.809659
75106	199504	0.392881	0.365678	-0.027203	-0.265664	1.811573
75106	199505	0.361417	0.362599	0.001182	-0.290745	1.815175
75106	199506	0.366946	0.343651	-0.023295	-0.244670	1.821004
75106	199507	0.397507	0.323828	-0.073679	-0.192512	1.824788
75106	199508	0.338399	0.318227	-0.020172	-0.325725	1.828979
75106	199509	0.336667	0.328147	-0.008521	-0.301890	1.820491
75106	199510	0.334920	0.313080	-0.021839	-0.274941	1.813170
75106	199511	0.309689	0.310485	0.000796	-0.293582	1.814364
75106	199512	0.344173	0.326698	-0.017475	-0.275143	1.826350
75106	199601	0.360954	0.379531	0.018578	-0.329841	1.830954
75106	199602	0.338467	0.390019	0.051552	-0.319645	1.831363
75106	199603	0.318701	0.370008	0.051307	-0.326580	1.836878
75106	199604	0.303187	0.370499	0.067312	-0.336773	1.852287
75106	199605	0.306163	0.369941	0.063778	-0.289627	1.852987
75106	199606	0.371473	0.351103	-0.020370	-0.042941	1.854144
75106	199607	0.351054	0.341766	-0.009288	-0.043516	1.845265
75106	199608	0.332483	0.361712	0.029229	0.027218	1.842114
75106	199609	0.356462	0.385958	0.029495	-0.041762	1.847577
75106	199610	0.374801	0.410364	0.035563	0.034990	1.860319
75106	199611	0.349103	0.355059	0.005956	-0.359471	1.906174
75106	199612	0.401481	0.451259	0.049778	-0.360310	1.951836
75106	199701	0.409427	0.444258	0.034831	-0.314763	2.004328
75106	199702	0.431299	0.460512	0.029212	-0.304971	2.133826
75106	199703	0.446134	0.483052	0.036918	-0.295839	2.134077
75106	199704	0.454795	0.491184	0.036389	-0.244563	2.156948
75106	199705	0.508834	0.524498	0.015665	-0.222602	2.162798
75106	199706	0.480838	0.531979	0.051141	-0.308129	2.233591
75106	199707	0.501866	0.574281	0.072415	-0.281427	2.231629
75106	199708	0.496940	0.523735	0.026795	-0.268468	2.310375
75106	199709	0.495425	0.519719	0.024294	-0.258424	2.347049
75106	199710	0.488476	0.513670	0.025194	-0.304409	2.405693
75106	199711	0.603085	0.687105	0.084020	-0.122328	2.383670
75106	199712	0.528238	0.524482	-0.003756	-0.065608	2.476845
75106	199801	0.530244	0.530007	-0.000236	-0.092353	2.579206
75106	199802	0.579349	0.579847	0.000498	-0.085793	2.530086
75106	199803	0.590428	0.565178	-0.025249	-0.118210	2.570730
75106	199804	0.580629	0.530134	-0.050494	-0.148317	2.559538
75106	199805	0.392370	0.443549	0.051179	-0.153477	2.536653
75106	199806	0.359608	0.500336	0.140728	-0.185060	2.738635
75106	199807	0.045566	0.054417	0.008852	-0.618348	2.608453
75106	199808	NA	NA	NA	NA	NA
75106	199809	NA	NA	NA	NA	NA
75106	199810	NA	NA	NA	NA	NA
75106	199811	NA	NA	NA	NA	NA
75106	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
75149	198901	0.775898	1.012959	0.237061	-0.798364	2.128154
75149	198902	0.856787	1.037622	0.180835	-0.958932	2.162500
75149	198903	0.878974	1.117387	0.238413	-0.978864	2.160456
75149	198904	0.854245	1.093864	0.239619	-0.972412	2.140043
75149	198905	0.855844	1.120327	0.264483	-0.910735	2.152770
75149	198906	0.897898	1.164739	0.266841	-0.828592	2.159303
75149	198907	0.808898	1.122973	0.314075	-0.754013	2.166397
75149	198908	1.035435	1.007827	-0.027608	-0.581266	2.163123
75149	198909	1.206468	1.247441	0.040972	-0.650289	2.167522
75149	198910	1.284149	1.353345	0.069195	-0.687479	2.154505
75149	198911	0.984002	1.030462	0.046460	-0.257882	2.164882
75149	198912	0.964980	0.946055	-0.018925	-0.204651	2.183405
75149	199001	0.969220	0.959271	-0.009949	-0.194811	2.186288
75149	199002	0.951578	1.035594	0.084015	-0.164990	2.195734
75149	199003	0.925187	0.961282	0.036096	-0.101074	2.208972
75149	199004	0.822952	0.955777	0.132825	-0.105721	2.204749
75149	199005	0.836553	0.914029	0.077476	-0.091707	2.231203
75149	199006	0.835583	0.888204	0.052621	-0.096947	2.234589
75149	199007	0.826961	0.864949	0.037988	-0.104589	2.235664
75149	199008	0.710528	0.975220	0.264692	-0.168399	2.215866
75149	199009	0.561521	0.699171	0.137651	-0.005883	2.202084
75149	199010	0.582990	0.721651	0.138661	0.017657	2.186042
75149	199011	0.540191	0.473723	-0.066468	0.068134	2.243476
75149	199012	0.765735	0.924745	0.159010	-0.062688	2.229920
75149	199101	0.685832	0.838763	0.152931	-0.049428	2.234945
75149	199102	0.567119	0.574708	0.007589	-0.034551	2.285075
75149	199103	0.485109	0.587942	0.102832	-0.128037	2.288383
75149	199104	0.749926	0.902578	0.152652	-0.165584	2.281672
75149	199105	0.552226	0.794864	0.242638	-0.205197	2.287550
75149	199106	0.613618	1.000489	0.386872	-0.233038	2.288979
75149	199107	0.639706	0.958123	0.318417	-0.193872	2.301374
75149	199108	0.739318	1.016873	0.277556	-0.165997	2.314792
75149	199109	0.621966	0.860696	0.238730	-0.166574	2.329113
75149	199110	0.479465	0.794413	0.314948	-0.170018	2.303622
75149	199111	0.629933	1.017430	0.387497	-0.210326	2.314443
75149	199112	0.410156	0.717649	0.307493	-0.012546	2.311075
75149	199201	0.276056	0.659216	0.383159	-0.075525	2.290552
75149	199202	0.154279	0.519242	0.364963	-0.061608	2.302624
75149	199203	0.295631	0.605798	0.310167	-0.062308	2.284576
75149	199204	0.133037	0.305917	0.172880	-0.019360	2.282700
75149	199205	0.508292	0.793337	0.285045	-0.104150	2.287001
75149	199206	0.384138	0.495301	0.111163	-0.087216	2.277932
75149	199207	0.355741	0.572651	0.216911	-0.145673	2.293086
75149	199208	0.189063	0.300871	0.111809	-0.134890	2.305893
75149	199209	0.141304	0.454532	0.313228	-0.159292	2.306448
75149	199210	0.313979	0.553712	0.239733	-0.129322	2.322395
75149	199211	0.196657	0.285238	0.088581	-0.097934	2.390202
75149	199212	0.473547	0.823480	0.349932	-0.166282	2.380261
75149	199301	0.710089	1.168076	0.457986	-0.173027	2.380597
75149	199302	1.080568	1.487490	0.406922	-0.173911	2.355524
75149	199303	1.273658	1.940855	0.667198	-0.301725	2.332472
75149	199304	1.298874	1.722272	0.423398	-0.323873	2.284979
75149	199305	1.484281	1.670732	0.186450	-0.087437	2.266083
75149	199306	1.691874	1.937207	0.245333	-0.121040	2.272412
75149	199307	2.036815	2.267518	0.230703	-0.162480	2.267650
75149	199308	2.348954	2.626590	0.277636	-0.160081	2.242914
75149	199309	2.092048	2.292333	0.200284	-0.165518	2.240249
75149	199310	1.917905	2.015504	0.097599	-0.156438	2.213608
75149	199311	2.038619	2.028971	-0.009648	-0.118521	2.105361
75149	199312	1.824369	1.643050	-0.181319	-0.037326	2.004231
75149	199401	1.680573	1.500380	-0.180192	-0.039314	1.934198
75149	199402	1.612527	1.519342	-0.093185	-0.057479	1.807395
75149	199403	1.531884	1.387022	-0.144862	0.021283	1.798195
75149	199404	1.483465	1.545000	0.061534	0.031195	1.787510
75149	199405	1.117158	1.352538	0.235380	-0.099709	1.774514
75149	199406	0.847870	1.257712	0.409842	-0.117519	1.761118
75149	199407	0.503130	0.934376	0.431246	-0.077538	1.753407
75149	199408	0.239521	0.726302	0.486781	-0.096762	1.733319
75149	199409	0.471844	1.016609	0.544764	-0.100037	1.717414
75149	199410	0.570621	1.124718	0.554097	-0.097418	1.711222
75149	199411	0.624398	1.201641	0.577244	-0.151184	1.683221
75149	199412	0.501767	0.975833	0.474066	-0.141266	1.666106
75149	199501	0.677493	0.932438	0.254945	-0.118346	1.654248
75149	199502	0.691263	0.728726	0.037463	-0.090907	1.632260
75149	199503	0.907848	0.626263	-0.281586	-0.040456	1.622986
75149	199504	1.157465	0.763554	-0.393911	-0.143842	1.617213
75149	199505	1.218939	0.674587	-0.544353	-0.117143	1.601256
75149	199506	1.124663	0.040045	-1.084618	0.022796	1.592395
75149	199507	1.295567	0.001861	-1.293706	0.051717	1.565634
75149	199508	1.783462	0.368534	-1.414928	0.042462	1.557583
75149	199509	1.492053	-0.051214	-1.543267	0.081787	1.545196
75149	199510	1.632383	-0.019772	-1.652155	0.102763	1.507807
75149	199511	1.423385	-0.290336	-1.713721	0.145123	1.384830
75149	199512	1.413069	-0.209069	-1.622138	0.117756	1.323674
75149	199601	1.360095	-0.337370	-1.697465	0.145341	1.280197
75149	199602	1.275777	-0.587721	-1.863498	0.137778	1.233109
75149	199603	1.209704	-0.610056	-1.819760	0.131258	1.180767
75149	199604	1.145224	-0.993660	-2.138885	0.216963	1.140414
75149	199605	1.119727	-1.098823	-2.218550	0.220331	1.084406
75149	199606	1.267254	-0.698571	-1.965825	0.169599	0.946068
75149	199607	1.109730	-0.837458	-1.947188	0.163573	0.892375
75149	199608	-0.001808	-3.735480	-3.733672	0.281112	0.821125
75149	199609	0.687403	-2.794442	-3.481845	0.268712	0.721761
75149	199610	-0.101135	-3.229995	-3.128860	0.221481	0.614643
75149	199611	-0.217363	-3.007124	-2.789760	0.186877	0.509626
75149	199612	-0.004472	-2.650049	-2.645576	0.195544	0.556844
75149	199701	-2.026588	-14.243843	-12.217255	0.223936	0.335196
75149	199702	NA	NA	NA	NA	NA
75149	199703	NA	NA	NA	NA	NA
75149	199704	NA	NA	NA	NA	NA
75149	199705	NA	NA	NA	NA	NA
75149	199706	NA	NA	NA	NA	NA
75149	199707	NA	NA	NA	NA	NA
75149	199708	NA	NA	NA	NA	NA
75149	199709	NA	NA	NA	NA	NA
75149	199710	NA	NA	NA	NA	NA
75149	199711	NA	NA	NA	NA	NA
75149	199712	NA	NA	NA	NA	NA
75149	199801	NA	NA	NA	NA	NA
75149	199802	NA	NA	NA	NA	NA
75149	199803	NA	NA	NA	NA	NA
75149	199804	NA	NA	NA	NA	NA
75149	199805	NA	NA	NA	NA	NA
75149	199806	NA	NA	NA	NA	NA
75149	199807	NA	NA	NA	NA	NA
75149	199808	NA	NA	NA	NA	NA
75149	199809	NA	NA	NA	NA	NA
75149	199810	NA	NA	NA	NA	NA
75149	199811	NA	NA	NA	NA	NA
75149	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
75558	198901	0.663212	0.880735	0.217523	-0.683821	2.121564
75558	198902	0.772627	1.048247	0.275620	-0.723044	2.138555
75558	198903	0.911041	1.255156	0.344115	-0.665649	2.141982
75558	198904	0.802202	1.112697	0.310495	-0.616889	2.150109
75558	198905	0.820231	1.079542	0.259310	-0.594165	2.160301
75558	198906	0.882770	1.123264	0.240495	-0.580715	2.186247
75558	198907	0.912286	1.169762	0.257476	-0.569244	2.185376
75558	198908	0.875284	1.131049	0.255766	-0.562122	2.171104
75558	198909	0.884923	1.141895	0.256972	-0.668018	2.170395
75558	198910	0.898915	1.178554	0.279639	-0.672653	2.180475
75558	198911	1.048282	1.222384	0.174102	-0.349921	2.180649
75558	198912	0.980661	1.218684	0.238023	-0.349942	2.200993
75558	199001	0.996782	1.134928	0.138146	-0.311190	2.215533
75558	199002	1.106996	1.199626	0.092630	-0.188860	2.233015
75558	199003	1.060420	1.157726	0.097305	-0.180259	2.244834
75558	199004	0.978617	1.066513	0.087895	-0.153089	2.240601
75558	199005	1.008527	1.112877	0.104350	-0.154929	2.264488
75558	199006	1.050085	1.160784	0.110699	-0.172633	2.254995
75558	199007	0.959883	1.099507	0.139624	-0.176917	2.243824
75558	199008	0.946386	1.112102	0.165717	-0.183816	2.246297
75558	199009	1.041151	1.260106	0.218955	-0.033701	2.250212
75558	199010	1.113865	1.266642	0.152777	0.029833	2.258692
75558	199011	0.901307	1.156555	0.255249	0.023649	2.279162
75558	199012	1.025566	1.199261	0.173696	-0.085194	2.284767
75558	199101	0.998370	1.372745	0.374376	-0.107003	2.273440
75558	199102	0.901895	1.169200	0.267305	-0.187104	2.286745
75558	199103	0.973944	1.127558	0.153614	-0.172671	2.298262
75558	199104	1.203903	1.426411	0.222508	-0.247048	2.284038
75558	199105	1.224181	1.374622	0.150441	-0.243595	2.292386
75558	199106	1.163652	1.241748	0.078096	-0.213023	2.306196
75558	199107	1.212793	1.155105	-0.057688	-0.162353	2.339030
75558	199108	1.270984	1.270312	-0.000672	-0.172731	2.351008
75558	199109	1.360282	1.249200	-0.111082	-0.159694	2.362730
75558	199110	1.333946	1.236869	-0.097077	-0.163052	2.345692
75558	199111	1.361834	1.230063	-0.131772	-0.167227	2.358153
75558	199112	1.368891	1.199333	-0.169558	0.066839	2.356884
75558	199201	1.396412	1.019994	-0.376418	0.084020	2.369668
75558	199202	1.268560	1.137171	-0.131389	-0.011028	2.343833
75558	199203	1.160346	1.218608	0.058262	-0.188343	2.309725
75558	199204	0.929638	1.148128	0.218490	-0.198314	2.308737
75558	199205	0.945689	1.209798	0.264109	-0.216636	2.302595
75558	199206	0.790058	1.067807	0.277749	-0.209499	2.294017
75558	199207	0.897280	1.272666	0.375387	-0.275297	2.307327
75558	199208	0.945466	1.202703	0.257237	-0.241787	2.330115
75558	199209	0.821910	1.022642	0.200732	-0.191204	2.342911
75558	199210	0.678327	0.996977	0.318650	-0.216798	2.344250
75558	199211	0.537219	0.832379	0.295160	-0.211371	2.316123
75558	199212	0.594251	0.899567	0.305316	-0.245315	2.281375
75558	199301	0.580539	0.930349	0.349810	-0.257580	2.281521
75558	199302	0.595239	0.957909	0.362670	-0.256871	2.235729
75558	199303	0.493917	0.756951	0.263034	-0.156543	2.210541
75558	199304	0.798954	0.975366	0.176413	-0.241059	2.161771
75558	199305	0.663401	0.844845	0.181444	-0.060641	2.140389
75558	199306	0.884466	0.994628	0.110162	-0.057543	2.136062
75558	199307	0.865799	1.005571	0.139772	-0.118833	2.122938
75558	199308	0.905027	0.917808	0.012781	-0.071464	2.109702
75558	199309	0.847384	0.891871	0.044487	-0.081384	2.089848
75558	199310	0.877408	0.896027	0.018619	-0.090050	2.065493
75558	199311	0.978092	0.940893	-0.037199	-0.066824	2.010517
75558	199312	1.033593	1.095036	0.061443	-0.200755	1.966364
75558	199401	1.098918	1.106676	0.007758	-0.210425	1.923981
75558	199402	1.050964	1.140304	0.089339	-0.234967	1.866127
75558	199403	0.914132	1.094345	0.180214	-0.241905	1.860239
75558	199404	0.746824	0.874350	0.127527	-0.136954	1.851807
75558	199405	0.716130	0.947525	0.231395	-0.363158	1.847698
75558	199406	0.687137	0.828477	0.141340	-0.318398	1.836043
75558	199407	0.661795	0.918402	0.256607	-0.313126	1.833154
75558	199408	0.712292	0.988502	0.276210	-0.353674	1.819572
75558	199409	0.710436	0.955622	0.245186	-0.366536	1.816415
75558	199410	0.733688	0.877526	0.143837	-0.318157	1.819472
75558	199411	0.803502	1.001316	0.197814	-0.368300	1.816538
75558	199412	0.575983	0.545304	-0.030679	-0.126328	1.806273
75558	199501	0.512420	0.432489	-0.079932	-0.085882	1.797565
75558	199502	0.483485	0.560223	0.076737	-0.231528	1.800662
75558	199503	0.484048	0.464127	-0.019921	-0.153187	1.810145
75558	199504	0.684789	0.764931	0.080142	-0.328966	1.809965
75558	199505	0.716927	0.674045	-0.042882	-0.268281	1.814704
75558	199506	0.814918	0.788223	-0.026695	-0.281397	1.811846
75558	199507	0.856353	0.806314	-0.050039	-0.246603	1.811871
75558	199508	0.926571	0.878153	-0.048418	-0.277700	1.810475
75558	199509	0.857739	0.871747	0.014008	-0.278684	1.803544
75558	199510	0.774501	0.854353	0.079851	-0.296410	1.809394
75558	199511	0.661768	0.746911	0.085143	-0.283864	1.825413
75558	199512	0.671097	0.772341	0.101244	-0.282885	1.845885
75558	199601	0.653958	0.852583	0.198625	-0.315950	1.856339
75558	199602	0.682362	0.723664	0.041302	-0.194134	1.851818
75558	199603	0.618424	0.654958	0.036534	-0.180499	1.866201
75558	199604	0.486047	0.450715	-0.035332	-0.062583	1.893915
75558	199605	0.543862	0.614672	0.070810	-0.164071	1.911819
75558	199606	0.490885	0.532734	0.041849	-0.106850	1.917403
75558	199607	0.445160	0.461753	0.016594	-0.116651	1.935867
75558	199608	0.300932	0.296906	-0.004026	-0.043845	1.937604
75558	199609	0.313294	0.284054	-0.029240	-0.058784	1.949969
75558	199610	0.385312	0.331705	-0.053606	-0.020224	1.968290
75558	199611	0.427554	0.556903	0.129349	-0.662723	2.013766
75558	199612	0.363927	0.537485	0.173558	-0.647613	2.062742
75558	199701	0.420075	0.573525	0.153450	-0.595494	2.119692
75558	199702	0.427127	0.568729	0.141602	-0.557643	2.207441
75558	199703	0.448871	0.614370	0.165500	-0.584670	2.210019
75558	199704	0.456267	0.632192	0.175925	-0.589265	2.231639
75558	199705	0.431083	0.573284	0.142201	-0.525918	2.243936
75558	199706	0.437787	0.626321	0.188534	-0.590681	2.255158
75558	199707	0.467315	0.649838	0.182523	-0.583819	2.249483
75558	199708	0.464360	0.649972	0.185612	-0.595360	2.259666
75558	199709	0.662837	0.869129	0.206293	-0.899540	2.308474
75558	199710	0.711357	0.819761	0.108404	-0.491853	2.314616
75558	199711	0.767442	0.846211	0.078769	-0.229846	2.318501
75558	199712	0.808940	0.834134	0.025194	-0.200860	2.345996
75558	199801	0.793672	0.818725	0.025053	-0.196799	2.361739
75558	199802	0.727147	0.841496	0.114349	-0.228194	2.341451
75558	199803	0.703197	0.817521	0.114324	-0.222033	2.356145
75558	199804	0.735569	0.837025	0.101455	-0.181291	2.348775
75558	199805	0.643441	0.710136	0.066694	-0.159064	2.358817
75558	199806	0.575291	0.628221	0.052930	-0.144919	2.380812
75558	199807	0.559654	0.613815	0.054160	-0.139175	2.388490
75558	199808	0.494466	0.509258	0.014793	-0.115648	2.390587
75558	199809	0.346133	0.193418	-0.152715	0.185521	2.409188
75558	199810	0.131155	0.036458	-0.094697	0.042515	2.400843
75558	199811	0.111438	-0.026292	-0.137731	0.094128	2.384985
75558	199812	0.132320	0.030130	-0.102189	0.079477	2.376036

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
75570	198901	0.282207	0.673353	0.391145	-0.294068	2.006039
75570	198902	0.210292	0.543725	0.333433	-0.252237	2.033778
75570	198903	0.258074	0.539140	0.281066	-0.223713	2.048255
75570	198904	0.448448	0.628642	0.180194	-0.194135	2.041781
75570	198905	0.323037	0.403213	0.080175	-0.178063	2.009997
75570	198906	0.424177	0.322831	-0.101346	-0.113048	2.037102
75570	198907	0.233899	0.025496	-0.208403	-0.084922	2.049143
75570	198908	0.241343	-0.013572	-0.254915	-0.076112	2.060084
75570	198909	1.089020	0.758829	-0.330191	-0.132585	2.068610
75570	198910	1.418835	1.214595	-0.204239	-0.211141	2.073618
75570	198911	1.608313	1.177235	-0.431079	-0.054280	2.077724
75570	198912	1.670604	1.223182	-0.447421	-0.033327	2.094319
75570	199001	1.613147	1.181897	-0.431249	-0.035316	2.127010
75570	199002	1.730824	1.303272	-0.427552	-0.025291	2.128012
75570	199003	1.789586	1.483956	-0.305630	-0.029243	2.120848
75570	199004	1.759994	1.373478	-0.386516	-0.002849	2.128989
75570	199005	1.717612	1.494405	-0.223208	-0.019031	2.132140
75570	199006	1.575585	1.439847	-0.135738	-0.047111	2.129333
75570	199007	1.625078	1.464461	-0.160617	-0.056374	2.110599
75570	199008	1.680456	1.519509	-0.160947	-0.048139	2.103512
75570	199009	1.257720	1.037535	-0.220185	0.038431	2.124242
75570	199010	0.762365	0.124572	-0.637793	0.134922	2.153245
75570	199011	0.421989	-0.029581	-0.451570	0.097754	2.165661
75570	199012	0.670585	0.851089	0.180504	-0.148876	2.152216
75570	199101	0.873320	0.747056	-0.126264	-0.051050	2.141626
75570	199102	1.408063	0.904194	-0.503870	0.006446	2.099661
75570	199103	1.008572	0.147483	-0.861089	0.030057	2.094293
75570	199104	0.779692	0.118458	-0.661233	-0.023600	2.028795
75570	199105	1.006646	-0.013698	-1.020344	0.026025	2.052582
75570	199106	0.938280	-0.093381	-1.031661	0.020087	2.051865
75570	199107	1.019965	-0.004007	-1.023972	0.025783	1.995851
75570	199108	0.973288	0.005677	-0.967611	0.008724	2.006106
75570	199109	1.301561	0.123587	-1.177974	-0.005906	2.041362
75570	199110	1.700827	0.513684	-1.187143	-0.009988	2.061413
75570	199111	2.231856	0.595416	-1.636440	0.013914	2.153322
75570	199112	1.930204	-1.724399	-3.654604	0.321982	2.166648
75570	199201	2.143987	-0.947847	-3.091834	0.313496	2.305971
75570	199202	-0.412595	-1.894001	-1.481406	0.159222	1.890365
75570	199203	0.644530	-0.138244	-0.782775	0.091087	1.559898
75570	199204	1.192825	0.644984	-0.547841	0.066230	1.319976
75570	199205	-16.697905	-10.383665	6.314240	-0.788923	2.573811
75570	199206	NA	NA	NA	NA	NA
75570	199207	NA	NA	NA	NA	NA
75570	199208	NA	NA	NA	NA	NA
75570	199209	NA	NA	NA	NA	NA
75570	199210	NA	NA	NA	NA	NA
75570	199211	NA	NA	NA	NA	NA
75570	199212	NA	NA	NA	NA	NA
75570	199301	NA	NA	NA	NA	NA
75570	199302	NA	NA	NA	NA	NA
75570	199303	NA	NA	NA	NA	NA
75570	199304	NA	NA	NA	NA	NA
75570	199305	NA	NA	NA	NA	NA
75570	199306	NA	NA	NA	NA	NA
75570	199307	NA	NA	NA	NA	NA
75570	199308	NA	NA	NA	NA	NA
75570	199309	NA	NA	NA	NA	NA
75570	199310	NA	NA	NA	NA	NA
75570	199311	NA	NA	NA	NA	NA
75570	199312	NA	NA	NA	NA	NA
75570	199401	NA	NA	NA	NA	NA
75570	199402	NA	NA	NA	NA	NA
75570	199403	NA	NA	NA	NA	NA
75570	199404	NA	NA	NA	NA	NA
75570	199405	NA	NA	NA	NA	NA
75570	199406	NA	NA	NA	NA	NA
75570	199407	NA	NA	NA	NA	NA
75570	199408	NA	NA	NA	NA	NA
75570	199409	NA	NA	NA	NA	NA
75570	199410	NA	NA	NA	NA	NA
75570	199411	NA	NA	NA	NA	NA
75570	199412	NA	NA	NA	NA	NA
75570	199501	NA	NA	NA	NA	NA
75570	199502	NA	NA	NA	NA	NA
75570	199503	NA	NA	NA	NA	NA
75570	199504	NA	NA	NA	NA	NA
75570	199505	NA	NA	NA	NA	NA
75570	199506	NA	NA	NA	NA	NA
75570	199507	NA	NA	NA	NA	NA
75570	199508	NA	NA	NA	NA	NA
75570	199509	NA	NA	NA	NA	NA
75570	199510	NA	NA	NA	NA	NA
75570	199511	NA	NA	NA	NA	NA
75570	199512	NA	NA	NA	NA	NA
75570	199601	NA	NA	NA	NA	NA
75570	199602	NA	NA	NA	NA	NA
75570	199603	NA	NA	NA	NA	NA
75570	199604	NA	NA	NA	NA	NA
75570	199605	NA	NA	NA	NA	NA
75570	199606	NA	NA	NA	NA	NA
75570	199607	NA	NA	NA	NA	NA
75570	199608	NA	NA	NA	NA	NA
75570	199609	NA	NA	NA	NA	NA
75570	199610	NA	NA	NA	NA	NA
75570	199611	NA	NA	NA	NA	NA
75570	199612	NA	NA	NA	NA	NA
75570	199701	NA	NA	NA	NA	NA
75570	199702	NA	NA	NA	NA	NA
75570	199703	NA	NA	NA	NA	NA
75570	199704	NA	NA	NA	NA	NA
75570	199705	NA	NA	NA	NA	NA
75570	199706	NA	NA	NA	NA	NA
75570	199707	NA	NA	NA	NA	NA
75570	199708	NA	NA	NA	NA	NA
75570	199709	NA	NA	NA	NA	NA
75570	199710	NA	NA	NA	NA	NA
75570	199711	NA	NA	NA	NA	NA
75570	199712	NA	NA	NA	NA	NA
75570	199801	NA	NA	NA	NA	NA
75570	199802	NA	NA	NA	NA	NA
75570	199803	NA	NA	NA	NA	NA
75570	199804	NA	NA	NA	NA	NA
75570	199805	NA	NA	NA	NA	NA
75570	199806	NA	NA	NA	NA	NA
75570	199807	NA	NA	NA	NA	NA
75570	199808	NA	NA	NA	NA	NA
75570	199809	NA	NA	NA	NA	NA
75570	199810	NA	NA	NA	NA	NA
75570	199811	NA	NA	NA	NA	NA
75570	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
75659	198901	0.048912	0.191644	0.142732	-0.308282	2.065796
75659	198902	0.257781	0.402825	0.145044	-0.323305	2.077088
75659	198903	0.243757	0.387140	0.143383	-0.308685	2.089393
75659	198904	0.256119	0.278853	0.022734	-0.236300	2.096312
75659	198905	0.282526	0.341960	0.059433	-0.250785	2.081744
75659	198906	0.351249	0.421499	0.070250	-0.223670	2.097690
75659	198907	0.278161	0.356492	0.078331	-0.195333	2.104084
75659	198908	0.372811	0.502122	0.129311	-0.242673	2.107497
75659	198909	0.392626	0.633949	0.241323	-0.324185	2.109324
75659	198910	0.499292	0.755438	0.256146	-0.329952	2.116279
75659	198911	0.714208	0.851569	0.137362	-0.221197	2.120240
75659	198912	0.877481	1.004245	0.126764	-0.196311	2.117982
75659	199001	0.772989	1.021917	0.248928	-0.215176	2.127356
75659	199002	0.704260	0.932159	0.227899	-0.134030	2.135967
75659	199003	0.850646	0.932885	0.082239	-0.059322	2.149375
75659	199004	0.801404	0.942263	0.140859	-0.072111	2.161381
75659	199005	0.827992	0.954069	0.126077	-0.064708	2.175538
75659	199006	0.736893	0.849793	0.112900	-0.063753	2.168310
75659	199007	0.853159	1.047515	0.194356	-0.095530	2.170382
75659	199008	0.788935	0.933858	0.144924	-0.070949	2.177496
75659	199009	0.899224	0.900213	0.000989	0.041788	2.198633
75659	199010	0.892757	0.823587	-0.069170	0.069889	2.202702
75659	199011	0.818415	0.811236	-0.007179	0.116305	2.229731
75659	199012	0.356913	0.155494	-0.201419	0.193996	2.217365
75659	199101	0.525822	0.193203	-0.332619	0.211569	2.237594
75659	199102	0.574454	0.324882	-0.249572	0.156134	2.250199
75659	199103	0.401780	0.324309	-0.077471	0.071793	2.249747
75659	199104	0.442145	0.407045	-0.035100	0.096876	2.228512
75659	199105	0.376716	0.410661	0.033945	0.060963	2.236729
75659	199106	0.449233	0.497160	0.047927	0.053099	2.246758
75659	199107	0.340779	0.082120	-0.258659	0.158740	2.271348
75659	199108	0.277867	0.025314	-0.252553	0.161028	2.238893
75659	199109	0.205796	0.141335	-0.064460	0.057170	2.248683
75659	199110	0.134106	0.006831	-0.127275	0.089428	2.230066
75659	199111	0.345014	0.259110	-0.085904	0.061533	2.236646
75659	199112	0.584017	0.634990	0.050973	-0.034506	2.235231
75659	199201	0.546179	0.629472	0.083293	-0.067793	2.230944
75659	199202	0.543530	0.523546	-0.019984	-0.040965	2.235488
75659	199203	0.601682	0.802616	0.200934	-0.198491	2.224355
75659	199204	0.474740	0.519246	0.044506	-0.140469	2.222642
75659	199205	0.436746	0.400413	-0.036333	-0.127044	2.244940
75659	199206	0.479483	0.425424	-0.054059	-0.108801	2.223960
75659	199207	0.262192	0.383807	0.121615	-0.153757	2.215667
75659	199208	0.287812	0.439428	0.151617	-0.161614	2.226833
75659	199209	0.263305	0.299411	0.036106	-0.131682	2.242263
75659	199210	0.097375	0.233484	0.136108	-0.169132	2.238208
75659	199211	-0.028423	-0.046297	-0.017874	-0.129261	2.193752
75659	199212	0.231379	0.342653	0.111274	-0.141797	2.195546
75659	199301	0.166675	0.281985	0.115310	-0.141907	2.190105
75659	199302	0.224361	0.368990	0.144629	-0.148829	2.178941
75659	199303	0.276257	0.512667	0.236410	-0.155141	2.151580
75659	199304	0.758126	1.243445	0.485320	-0.254796	2.090397
75659	199305	1.548689	1.606870	0.058181	-0.081139	2.140471
75659	199306	1.703431	1.788348	0.084916	-0.104319	2.143242
75659	199307	1.839002	1.781772	-0.057231	-0.060604	2.145127
75659	199308	1.926296	2.105374	0.179079	-0.074731	2.154962
75659	199309	2.502005	2.474508	-0.027497	-0.046472	2.129511
75659	199310	2.168171	1.787982	-0.380189	0.047907	2.090991
75659	199311	1.702564	1.589583	-0.112980	0.020509	2.023843
75659	199312	1.804434	1.844289	0.039855	-0.050798	1.995698
75659	199401	1.495295	1.585911	0.090617	-0.045324	1.943760
75659	199402	1.396275	1.481429	0.085154	-0.043378	1.890968
75659	199403	2.032352	2.000336	-0.032016	-0.018199	1.887781
75659	199404	1.636643	1.726625	0.089983	-0.000562	1.889147
75659	199405	1.010498	1.443315	0.432817	-0.059620	1.884928
75659	199406	1.104428	1.564400	0.459972	-0.067571	1.884528
75659	199407	0.792317	1.428635	0.636318	-0.077381	1.884399
75659	199408	1.012765	1.434602	0.421838	-0.086126	1.888073
75659	199409	0.121513	0.905449	0.783936	-0.117435	1.870697
75659	199410	0.369914	1.933628	1.563714	-0.237880	1.874760
75659	199411	0.803552	1.908827	1.105275	-0.188311	1.878333
75659	199412	0.114439	0.834080	0.719641	-0.077129	1.877443
75659	199501	1.126840	1.659845	0.533005	-0.097184	1.870514
75659	199502	1.008736	1.425047	0.416311	-0.093685	1.871229
75659	199503	0.063535	0.423507	0.359972	-0.070001	1.869379
75659	199504	0.622342	0.873100	0.250758	-0.113100	1.868756
75659	199505	0.397659	0.117957	-0.279702	-0.016316	1.878698
75659	199506	-0.063766	-0.869504	-0.805738	0.079432	1.876063
75659	199507	0.141821	-0.682449	-0.824270	0.071688	1.876434
75659	199508	0.379357	-0.518123	-0.897480	0.097715	1.879913
75659	199509	0.425101	-0.455815	-0.880916	0.086055	1.876776
75659	199510	0.507981	-0.508151	-1.016133	0.102257	1.882212
75659	199511	0.442595	-0.438465	-0.881060	0.084257	1.924492
75659	199512	0.796920	-0.252658	-1.049579	0.136174	1.933517
75659	199601	0.619453	-0.193171	-0.812624	0.128926	1.939218
75659	199602	0.602126	-0.198506	-0.800632	0.137727	1.935238
75659	199603	0.459524	-0.405583	-0.865107	0.159082	1.946458
75659	199604	0.202180	-0.723657	-0.925837	0.242833	1.970605
75659	199605	0.109626	-0.460958	-0.570583	0.173353	1.914810
75659	199606	0.145257	-0.252326	-0.397583	0.112890	1.913516
75659	199607	0.104719	-0.295270	-0.399989	0.111255	1.931966
75659	199608	-0.105493	-0.523400	-0.417907	0.130110	1.901737
75659	199609	-0.027483	-0.373112	-0.345629	0.126661	1.921119
75659	199610	-0.038674	-0.338534	-0.299861	0.091269	1.943892
75659	199611	0.211609	0.063087	-0.148523	-0.154401	1.989530
75659	199612	0.088290	0.107293	0.019003	-0.258167	2.034921
75659	199701	0.121970	0.074680	-0.047290	-0.217180	2.082566
75659	199702	0.267101	0.275510	0.008408	-0.292816	2.162765
75659	199703	0.335262	0.367753	0.032491	-0.315057	2.166470
75659	199704	0.321938	0.479040	0.157103	-0.378283	2.166128
75659	199705	0.482061	0.629864	0.147802	-0.419423	2.164535
75659	199706	0.606015	0.825566	0.219551	-0.471616	2.179996
75659	199707	0.744670	1.006096	0.261426	-0.451076	2.183914
75659	199708	0.652213	0.926332	0.274119	-0.439255	2.202252
75659	199709	0.735704	0.925474	0.189770	-0.563085	2.178596
75659	199710	0.618283	0.817385	0.199102	-0.424614	2.190342
75659	199711	0.819329	0.941718	0.122389	-0.253987	2.190585
75659	199712	0.831510	0.913005	0.081495	-0.209941	2.203123
75659	199801	0.707757	0.830024	0.122267	-0.227273	2.169599
75659	199802	0.675343	0.726081	0.050738	-0.158458	2.252962
75659	199803	0.618285	0.678301	0.060016	-0.161131	2.257345
75659	199804	0.726812	0.750271	0.023459	-0.155326	2.248522
75659	199805	0.646422	0.736733	0.090311	-0.158380	2.229166
75659	199806	0.567607	0.658431	0.090824	-0.156487	2.262729
75659	199807	0.465382	0.479699	0.014317	-0.131522	2.296775
75659	199808	0.541979	0.575704	0.033725	-0.147733	2.276568
75659	199809	0.325422	0.297480	-0.027941	-0.031531	2.251268
75659	199810	0.385679	0.400846	0.015167	-0.076293	2.261705
75659	199811	-0.261507	0.038161	0.299668	-0.214963	2.240831
75659	199812	-0.114117	0.123661	0.237778	-0.190707	2.215822

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
75747	198901	0.515479	0.641250	0.125771	-0.035016	2.153095
75747	198902	0.409204	0.590548	0.181344	-0.067686	2.168651
75747	198903	0.243911	0.258095	0.014185	-0.016308	2.168074
75747	198904	0.359357	0.304841	-0.054517	0.004108	2.193804
75747	198905	0.445338	0.390993	-0.054344	-0.003123	2.182887
75747	198906	0.179379	0.355371	0.175993	-0.057047	2.183242
75747	198907	0.088161	0.340682	0.252522	-0.090429	2.188291
75747	198908	-0.112221	-0.015973	0.096248	-0.015320	2.185452
75747	198909	0.027640	0.116644	0.089004	-0.062893	2.182708
75747	198910	0.562134	0.600389	0.038255	-0.096079	2.185967
75747	198911	0.482513	0.595060	0.112546	-0.132484	2.183800
75747	198912	0.564892	0.642484	0.077592	-0.115628	2.192122
75747	199001	0.517943	0.655604	0.137661	-0.122005	2.219757
75747	199002	0.488870	0.790934	0.302064	-0.138486	2.261847
75747	199003	0.701258	0.966713	0.265455	-0.116680	2.246368
75747	199004	0.761096	0.899063	0.137967	-0.069793	2.262073
75747	199005	0.990471	1.003138	0.012666	-0.043429	2.264873
75747	199006	0.962839	0.906904	-0.055935	-0.032131	2.252072
75747	199007	1.035207	1.060061	0.024853	-0.046406	2.232657
75747	199008	1.131480	1.387497	0.256018	-0.083071	2.200762
75747	199009	1.462881	1.961217	0.498336	-0.064908	2.210184
75747	199010	0.994639	1.444423	0.449784	-0.037182	2.242670
75747	199011	1.583094	1.808949	0.225856	0.035086	2.287410
75747	199012	1.472334	1.506295	0.033961	0.033929	2.328621
75747	199101	1.672983	1.541564	-0.131419	0.079275	2.349982
75747	199102	1.958075	1.448067	-0.510008	0.119176	2.374139
75747	199103	1.895413	1.448883	-0.446530	0.101924	2.370900
75747	199104	1.873625	1.631586	-0.242039	0.078758	2.316478
75747	199105	1.324283	1.322563	-0.001720	0.046612	2.288314
75747	199106	1.613238	1.550707	-0.062531	0.047828	2.288339
75747	199107	1.577211	1.348122	-0.229089	0.078952	2.329846
75747	199108	1.592127	1.185042	-0.407085	0.105496	2.364774
75747	199109	1.593234	1.176333	-0.416901	0.099049	2.369338
75747	199110	1.835707	1.457064	-0.378643	0.107292	2.341176
75747	199111	1.558443	1.630325	0.071882	0.025913	2.325385
75747	199112	1.916870	2.235604	0.318735	0.012765	2.324159
75747	199201	1.839648	2.151442	0.311793	-0.091664	2.303662
75747	199202	1.570700	1.671649	0.100949	-0.065899	2.329952
75747	199203	1.689758	1.782936	0.093178	-0.128893	2.292589
75747	199204	1.569056	1.787930	0.218874	-0.117154	2.256316
75747	199205	1.588526	1.824873	0.236347	-0.120386	2.265968
75747	199206	1.177613	1.672538	0.494925	-0.148554	2.236519
75747	199207	1.058190	1.674931	0.616741	-0.152270	2.264585
75747	199208	1.064405	1.826816	0.762411	-0.178907	2.254506
75747	199209	0.863476	1.599629	0.736153	-0.167155	2.307004
75747	199210	0.199343	0.810974	0.611630	-0.139472	2.326186
75747	199211	0.189892	0.101622	-0.088270	-0.067848	2.302872
75747	199212	0.300898	0.057214	-0.243685	-0.058232	2.250031
75747	199301	0.386359	0.256685	-0.129674	-0.077165	2.242762
75747	199302	0.873450	0.980357	0.106907	-0.091577	2.179885
75747	199303	0.499117	0.626005	0.126888	-0.104075	2.144365
75747	199304	0.921659	1.310896	0.389236	-0.197024	2.120159
75747	199305	1.701737	1.922222	0.220486	-0.100628	2.110581
75747	199306	2.236722	2.531280	0.294558	-0.138762	2.122750
75747	199307	2.699078	2.849156	0.150078	-0.150471	2.122734
75747	199308	2.597976	2.488477	-0.109499	-0.118265	2.107448
75747	199309	2.783106	2.554319	-0.228786	-0.096390	2.086465
75747	199310	2.995173	2.706296	-0.288877	-0.092647	2.040105
75747	199311	2.971670	2.855086	-0.116584	-0.093776	1.970680
75747	199312	3.180981	3.398328	0.217347	-0.176796	1.911632
75747	199401	2.855235	2.874418	0.019184	-0.123414	1.852612
75747	199402	2.733821	2.686539	-0.047281	-0.125364	1.784427
75747	199403	3.028249	3.040902	0.012653	-0.084564	1.785073
75747	199404	2.830763	2.715718	-0.115045	0.022913	1.776914
75747	199405	2.601208	2.492724	-0.108484	-0.075679	1.775337
75747	199406	2.078116	1.898916	-0.179200	-0.004762	1.735480
75747	199407	1.091055	0.993915	-0.097140	0.036539	1.752004
75747	199408	1.054283	1.218067	0.163785	0.011513	1.730402
75747	199409	1.097535	1.319796	0.222261	-0.009262	1.730234
75747	199410	0.989680	1.112951	0.123272	-0.002743	1.736007
75747	199411	0.704776	1.086828	0.382051	-0.062746	1.735237
75747	199412	0.284575	0.046685	-0.237890	0.102131	1.731499
75747	199501	0.610792	0.613170	0.002378	-0.008712	1.715393
75747	199502	0.935493	1.387505	0.452012	-0.103721	1.704051
75747	199503	0.899567	1.212743	0.313176	-0.081984	1.729451
75747	199504	1.044385	1.438857	0.394472	-0.215406	1.724552
75747	199505	0.586109	0.637664	0.051556	-0.120563	1.718330
75747	199506	0.866230	0.681526	-0.184703	-0.094837	1.715993
75747	199507	1.331426	0.989523	-0.341903	-0.076649	1.697516
75747	199508	2.122606	1.811178	-0.311428	-0.208358	1.693191
75747	199509	1.697469	1.629198	-0.068271	-0.242502	1.659988
75747	199510	1.470139	1.560411	0.090273	-0.256893	1.642702
75747	199511	1.318519	1.385609	0.067090	-0.257162	1.656060
75747	199512	1.256548	1.388625	0.132077	-0.272679	1.671899
75747	199601	0.900197	1.232071	0.331875	-0.261411	1.658806
75747	199602	-0.059314	0.397507	0.456821	-0.210538	1.663498
75747	199603	-0.118569	0.561642	0.680211	-0.230410	1.664601
75747	199604	-0.059962	0.601702	0.661665	-0.194832	1.656684
75747	199605	0.550526	1.234541	0.684015	-0.221910	1.648054
75747	199606	0.343756	1.324736	0.980980	-0.224294	1.620056
75747	199607	0.704404	1.677228	0.972824	-0.230393	1.614173
75747	199608	-0.161025	1.284351	1.445376	-0.230419	1.606772
75747	199609	0.223707	1.287328	1.063621	-0.166264	1.607004
75747	199610	0.507635	1.413448	0.905814	-0.138000	1.625037
75747	199611	1.209953	1.854889	0.644935	-0.232110	1.671096
75747	199612	1.051097	1.771469	0.720372	-0.226417	1.666729
75747	199701	1.382305	1.980055	0.597750	-0.197959	1.747200
75747	199702	1.477570	2.017007	0.539437	-0.206511	1.935442
75747	199703	1.587267	2.120056	0.532788	-0.199509	1.894863
75747	199704	1.557153	2.159037	0.601884	-0.197132	1.927389
75747	199705	1.480102	2.155932	0.675830	-0.204306	1.909171
75747	199706	1.641497	2.148634	0.507137	-0.209238	2.137937
75747	199707	1.351454	1.863977	0.512523	-0.212721	2.047917
75747	199708	1.592853	1.801831	0.208977	-0.193453	2.111534
75747	199709	1.544425	1.939072	0.394647	-0.247640	2.125921
75747	199710	1.558699	1.962688	0.403990	-0.284085	2.126027
75747	199711	0.482416	1.161555	0.679139	-0.078897	2.117473
75747	199712	1.055065	1.527450	0.472385	-0.038751	2.295683
75747	199801	-0.808673	0.332181	1.140854	-0.178567	3.028291
75747	199802	3.214503	16.060859	12.846356	-0.022276	2.713448
75747	199803	NA	NA	NA	NA	NA
75747	199804	NA	NA	NA	NA	NA
75747	199805	NA	NA	NA	NA	NA
75747	199806	NA	NA	NA	NA	NA
75747	199807	NA	NA	NA	NA	NA
75747	199808	NA	NA	NA	NA	NA
75747	199809	NA	NA	NA	NA	NA
75747	199810	NA	NA	NA	NA	NA
75747	199811	NA	NA	NA	NA	NA
75747	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
75757	198901	1.851429	1.987503	0.136073	-0.543738	2.132821
75757	198902	2.067197	2.208625	0.141428	-0.509776	2.132821
75757	198903	2.197129	2.366114	0.168984	-0.492967	2.132821
75757	198904	2.083171	2.273535	0.190364	-0.480028	2.132821
75757	198905	2.157061	2.354031	0.196970	-0.429303	2.132821
75757	198906	2.103465	2.334111	0.230646	-0.405252	2.143914
75757	198907	2.169205	2.391046	0.221841	-0.419664	2.176308
75757	198908	2.195840	2.296116	0.100277	-0.420821	2.173605
75757	198909	2.085953	2.475717	0.389764	-0.635113	1.968444
75757	198910	1.959652	2.317548	0.357896	-0.625661	1.979222
75757	198911	1.965226	2.144256	0.179030	-0.312359	2.003493
75757	198912	1.873851	2.069386	0.195536	-0.298970	2.064148
75757	199001	1.856630	1.968075	0.111445	-0.283986	2.184176
75757	199002	1.725377	1.833208	0.107831	-0.271135	2.225523
75757	199003	1.622416	1.718318	0.095901	-0.276029	2.290358
75757	199004	1.683279	1.763727	0.080448	-0.278615	2.287910
75757	199005	1.599477	1.667693	0.068215	-0.390365	2.199246
75757	199006	1.650488	1.697576	0.047088	-0.443789	2.040670
75757	199007	1.586345	1.662673	0.076328	-0.451706	2.039321
75757	199008	1.624767	1.715800	0.091033	-0.428577	2.009201
75757	199009	1.135468	1.115432	-0.020036	-0.076115	2.109905
75757	199010	1.103845	1.038472	-0.065373	0.057178	2.180618
75757	199011	0.784150	1.711898	0.927748	-0.277576	1.972881
75757	199012	NA	NA	NA	NA	NA
75757	199101	NA	NA	NA	NA	NA
75757	199102	NA	NA	NA	NA	NA
75757	199103	NA	NA	NA	NA	NA
75757	199104	NA	NA	NA	NA	NA
75757	199105	NA	NA	NA	NA	NA
75757	199106	NA	NA	NA	NA	NA
75757	199107	NA	NA	NA	NA	NA
75757	199108	NA	NA	NA	NA	NA
75757	199109	NA	NA	NA	NA	NA
75757	199110	NA	NA	NA	NA	NA
75757	199111	NA	NA	NA	NA	NA
75757	199112	NA	NA	NA	NA	NA
75757	199201	NA	NA	NA	NA	NA
75757	199202	NA	NA	NA	NA	NA
75757	199203	NA	NA	NA	NA	NA
75757	199204	NA	NA	NA	NA	NA
75757	199205	NA	NA	NA	NA	NA
75757	199206	NA	NA	NA	NA	NA
75757	199207	NA	NA	NA	NA	NA
75757	199208	NA	NA	NA	NA	NA
75757	199209	NA	NA	NA	NA	NA
75757	199210	NA	NA	NA	NA	NA
75757	199211	NA	NA	NA	NA	NA
75757	199212	NA	NA	NA	NA	NA
75757	199301	NA	NA	NA	NA	NA
75757	199302	NA	NA	NA	NA	NA
75757	199303	NA	NA	NA	NA	NA
75757	199304	NA	NA	NA	NA	NA
75757	199305	NA	NA	NA	NA	NA
75757	199306	NA	NA	NA	NA	NA
75757	199307	NA	NA	NA	NA	NA
75757	199308	NA	NA	NA	NA	NA
75757	199309	NA	NA	NA	NA	NA
75757	199310	NA	NA	NA	NA	NA
75757	199311	NA	NA	NA	NA	NA
75757	199312	NA	NA	NA	NA	NA
75757	199401	NA	NA	NA	NA	NA
75757	199402	NA	NA	NA	NA	NA
75757	199403	NA	NA	NA	NA	NA
75757	199404	NA	NA	NA	NA	NA
75757	199405	NA	NA	NA	NA	NA
75757	199406	NA	NA	NA	NA	NA
75757	199407	NA	NA	NA	NA	NA
75757	199408	NA	NA	NA	NA	NA
75757	199409	NA	NA	NA	NA	NA
75757	199410	NA	NA	NA	NA	NA
75757	199411	NA	NA	NA	NA	NA
75757	199412	NA	NA	NA	NA	NA
75757	199501	NA	NA	NA	NA	NA
75757	199502	NA	NA	NA	NA	NA
75757	199503	NA	NA	NA	NA	NA
75757	199504	NA	NA	NA	NA	NA
75757	199505	NA	NA	NA	NA	NA
75757	199506	NA	NA	NA	NA	NA
75757	199507	NA	NA	NA	NA	NA
75757	199508	NA	NA	NA	NA	NA
75757	199509	NA	NA	NA	NA	NA
75757	199510	NA	NA	NA	NA	NA
75757	199511	NA	NA	NA	NA	NA
75757	199512	NA	NA	NA	NA	NA
75757	199601	NA	NA	NA	NA	NA
75757	199602	NA	NA	NA	NA	NA
75757	199603	NA	NA	NA	NA	NA
75757	199604	NA	NA	NA	NA	NA
75757	199605	NA	NA	NA	NA	NA
75757	199606	NA	NA	NA	NA	NA
75757	199607	NA	NA	NA	NA	NA
75757	199608	NA	NA	NA	NA	NA
75757	199609	NA	NA	NA	NA	NA
75757	199610	NA	NA	NA	NA	NA
75757	199611	NA	NA	NA	NA	NA
75757	199612	NA	NA	NA	NA	NA
75757	199701	NA	NA	NA	NA	NA
75757	199702	NA	NA	NA	NA	NA
75757	199703	NA	NA	NA	NA	NA
75757	199704	NA	NA	NA	NA	NA
75757	199705	NA	NA	NA	NA	NA
75757	199706	NA	NA	NA	NA	NA
75757	199707	NA	NA	NA	NA	NA
75757	199708	NA	NA	NA	NA	NA
75757	199709	NA	NA	NA	NA	NA
75757	199710	NA	NA	NA	NA	NA
75757	199711	NA	NA	NA	NA	NA
75757	199712	NA	NA	NA	NA	NA
75757	199801	NA	NA	NA	NA	NA
75757	199802	NA	NA	NA	NA	NA
75757	199803	NA	NA	NA	NA	NA
75757	199804	NA	NA	NA	NA	NA
75757	199805	NA	NA	NA	NA	NA
75757	199806	NA	NA	NA	NA	NA
75757	199807	NA	NA	NA	NA	NA
75757	199808	NA	NA	NA	NA	NA
75757	199809	NA	NA	NA	NA	NA
75757	199810	NA	NA	NA	NA	NA
75757	199811	NA	NA	NA	NA	NA
75757	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
75763	198901	0.648927	0.959637	0.310710	-0.661271	2.099278
75763	198902	0.700310	1.018438	0.318128	-0.610010	2.136442
75763	198903	0.742069	1.162399	0.420330	-0.598833	2.185998
75763	198904	0.700630	1.105155	0.404525	-0.549005	2.219238
75763	198905	0.778966	1.209437	0.430471	-0.491236	2.214709
75763	198906	0.863459	1.173651	0.310193	-0.400748	2.232720
75763	198907	0.987008	1.141682	0.154675	-0.325116	2.266263
75763	198908	0.884722	0.810871	-0.073850	-0.261245	2.268835
75763	198909	0.873588	0.886757	0.013169	-0.370750	2.260513
75763	198910	0.876823	0.925332	0.048510	-0.339172	2.269787
75763	198911	1.148347	1.425984	0.277637	-0.326329	2.261652
75763	198912	0.912526	1.300532	0.388006	-0.306141	2.258795
75763	199001	0.837582	1.290572	0.452990	-0.260686	2.236449
75763	199002	0.908832	1.293506	0.384674	-0.165975	2.230254
75763	199003	1.315996	1.150440	-0.165556	0.007363	2.251328
75763	199004	1.273490	1.163467	-0.110023	0.001161	2.260215
75763	199005	1.062925	1.063498	0.000573	-0.023016	2.284633
75763	199006	0.939907	1.102113	0.162206	-0.057015	2.246319
75763	199007	0.940134	1.147207	0.207072	-0.070908	2.248328
75763	199008	0.985940	1.395470	0.409530	-0.094784	2.252696
75763	199009	0.932603	1.670965	0.738363	-0.059459	2.301922
75763	199010	1.019415	1.980759	0.961344	-0.070844	2.329476
75763	199011	0.939825	1.093784	0.153959	0.091159	2.365287
75763	199012	1.279965	1.438378	0.158413	0.072916	2.337087
75763	199101	1.019375	1.211541	0.192167	0.075338	2.341978
75763	199102	0.884933	1.063341	0.178409	0.015196	2.341661
75763	199103	-0.107313	0.738000	0.845313	-0.182903	2.304523
75763	199104	-0.209222	0.462351	0.671573	-0.171808	2.301713
75763	199105	0.175194	0.411999	0.236805	-0.101683	2.332236
75763	199106	0.427608	0.529414	0.101807	-0.084677	2.355206
75763	199107	0.155939	0.114865	-0.041074	-0.075186	2.340967
75763	199108	0.215371	0.114408	-0.100963	-0.071884	2.367653
75763	199109	0.324585	-0.175627	-0.500211	0.004163	2.388239
75763	199110	0.239363	-0.483962	-0.723325	0.024372	2.377527
75763	199111	-0.082289	-0.313069	-0.230780	-0.049202	2.315208
75763	199112	-0.483104	-1.066902	-0.583798	0.029680	2.315621
75763	199201	-0.534813	-0.903312	-0.368499	0.021766	2.296630
75763	199202	-0.693421	-0.719427	-0.026006	-0.006740	2.264235
75763	199203	-0.254747	-0.206671	0.048076	0.062700	2.184617
75763	199204	0.104597	0.242768	0.138171	0.048393	2.178257
75763	199205	-0.235105	0.229870	0.464975	0.029192	2.180457
75763	199206	-0.273930	-0.051765	0.222165	0.069198	2.143737
75763	199207	0.231420	0.497397	0.265977	0.083113	2.305646
75763	199208	0.142300	0.011366	-0.130934	0.129948	2.298331
75763	199209	0.296877	-0.127134	-0.424011	0.150252	2.309335
75763	199210	0.306943	-0.051828	-0.358770	0.146337	2.266769
75763	199211	0.445856	-0.149440	-0.595296	0.187040	2.218519
75763	199212	0.416751	-0.256927	-0.673678	0.190314	2.132582
75763	199301	0.791220	-0.190886	-0.982106	0.231361	2.259634
75763	199302	0.726826	-0.404213	-1.131040	0.243583	2.230989
75763	199303	0.994180	0.123268	-0.870912	0.077340	2.156582
75763	199304	0.963035	0.260369	-0.702666	0.015054	2.087636
75763	199305	1.443317	0.622625	-0.820692	0.049558	2.070121
75763	199306	1.474518	0.473574	-1.000944	0.058815	2.066978
75763	199307	1.588527	1.237982	-0.350546	-0.082395	2.064685
75763	199308	1.726108	1.589571	-0.136538	-0.114964	2.028409
75763	199309	1.524742	1.822421	0.297678	-0.164012	1.972882
75763	199310	1.323601	1.590502	0.266901	-0.140019	1.965071
75763	199311	0.828403	1.523047	0.694644	-0.190624	1.952362
75763	199312	1.120740	2.003789	0.883049	-0.254485	1.937889
75763	199401	1.178989	2.235907	1.056917	-0.291936	1.933527
75763	199402	1.421277	2.374921	0.953645	-0.282797	1.930805
75763	199403	1.260025	2.440664	1.180639	-0.250995	1.913929
75763	199404	1.278031	2.417447	1.139416	-0.194284	1.906972
75763	199405	0.914201	2.410591	1.496390	-0.307226	1.888013
75763	199406	0.549928	2.505589	1.955661	-0.316503	1.862043
75763	199407	-0.123032	0.528658	0.651691	-0.092192	1.883533
75763	199408	-0.122621	1.094962	1.217583	-0.157196	1.855074
75763	199409	-0.171663	0.962833	1.134496	-0.154131	1.844935
75763	199410	-0.034333	1.510116	1.544449	-0.189345	1.864350
75763	199411	0.997546	2.802824	1.805278	-0.226929	1.871503
75763	199412	0.678451	3.257246	2.578795	-0.191505	1.874481
75763	199501	1.331468	4.033069	2.701601	-0.187903	1.889252
75763	199502	-0.127438	2.057830	2.185268	-0.139326	1.872300
75763	199503	-0.720561	0.989122	1.709683	-0.065791	1.887687
75763	199504	0.601672	1.526053	0.924381	-0.022319	1.814821
75763	199505	0.611641	1.511901	0.900260	-0.020914	1.798662
75763	199506	0.768301	1.642541	0.874240	-0.024308	1.845730
75763	199507	0.950459	2.602980	1.652521	-0.057361	1.451838
75763	199508	0.988449	2.264667	1.276217	-0.028878	1.449915
75763	199509	1.133943	2.334450	1.200507	-0.026197	1.399979
75763	199510	1.184236	2.086926	0.902689	-0.017499	1.401224
75763	199511	0.483373	0.754548	0.271175	0.015279	1.449059
75763	199512	0.649790	0.046765	-0.603025	0.030096	1.686967
75763	199601	-0.616250	-2.193568	-1.577318	0.142907	1.179676
75763	199602	2.330353	-0.736090	-3.066443	0.158928	1.120988
75763	199603	7.159817	2.389484	-4.770333	0.104083	1.349760
75763	199604	0.000000	NA	NA	NaN	1.799904
75763	199605	NA	NA	NA	NA	NA
75763	199606	NA	NA	NA	NA	NA
75763	199607	NA	NA	NA	NA	NA
75763	199608	NA	NA	NA	NA	NA
75763	199609	NA	NA	NA	NA	NA
75763	199610	NA	NA	NA	NA	NA
75763	199611	NA	NA	NA	NA	NA
75763	199612	NA	NA	NA	NA	NA
75763	199701	NA	NA	NA	NA	NA
75763	199702	NA	NA	NA	NA	NA
75763	199703	NA	NA	NA	NA	NA
75763	199704	NA	NA	NA	NA	NA
75763	199705	NA	NA	NA	NA	NA
75763	199706	NA	NA	NA	NA	NA
75763	199707	NA	NA	NA	NA	NA
75763	199708	NA	NA	NA	NA	NA
75763	199709	NA	NA	NA	NA	NA
75763	199710	NA	NA	NA	NA	NA
75763	199711	NA	NA	NA	NA	NA
75763	199712	NA	NA	NA	NA	NA
75763	199801	NA	NA	NA	NA	NA
75763	199802	NA	NA	NA	NA	NA
75763	199803	NA	NA	NA	NA	NA
75763	199804	NA	NA	NA	NA	NA
75763	199805	NA	NA	NA	NA	NA
75763	199806	NA	NA	NA	NA	NA
75763	199807	NA	NA	NA	NA	NA
75763	199808	NA	NA	NA	NA	NA
75763	199809	NA	NA	NA	NA	NA
75763	199810	NA	NA	NA	NA	NA
75763	199811	NA	NA	NA	NA	NA
75763	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
75782	198901	0.796611	0.723532	-0.073079	-0.656793	2.072095
75782	198902	0.525904	0.341599	-0.184306	-0.493556	2.098330
75782	198903	0.494238	0.369656	-0.124582	-0.498892	2.120129
75782	198904	0.570780	0.446343	-0.124437	-0.471152	2.121042
75782	198905	0.640758	0.581947	-0.058810	-0.470865	2.115522
75782	198906	0.548851	0.553838	0.004987	-0.410157	2.118765
75782	198907	0.615761	0.578138	-0.037624	-0.388221	2.121413
75782	198908	0.551449	0.555511	0.004062	-0.362020	2.124088
75782	198909	0.607339	0.767246	0.159906	-0.389452	2.097018
75782	198910	0.373436	0.472553	0.099116	-0.257497	2.070632
75782	198911	0.004397	0.285998	0.281601	-0.185215	2.070876
75782	198912	-0.187552	0.187048	0.374601	-0.163944	2.089260
75782	199001	-0.188882	0.214274	0.403156	-0.160844	2.113144
75782	199002	0.580204	0.850911	0.270707	-0.082652	2.096002
75782	199003	0.586134	0.901013	0.314880	-0.079506	2.106940
75782	199004	0.588376	0.737888	0.149512	-0.037994	2.117732
75782	199005	0.467709	0.561245	0.093536	-0.026865	2.135811
75782	199006	0.443407	0.536223	0.092816	-0.025042	2.134344
75782	199007	0.478762	0.658718	0.179956	-0.039393	2.131769
75782	199008	0.624249	0.758131	0.133882	-0.032945	2.135126
75782	199009	0.580456	0.636952	0.056496	0.000631	2.154670
75782	199010	0.825049	1.138447	0.313397	-0.015235	2.120028
75782	199011	1.230333	1.420389	0.190056	0.088740	2.160520
75782	199012	1.536901	1.537458	0.000557	0.084379	2.178434
75782	199101	1.657792	1.604049	-0.053743	0.122237	2.176275
75782	199102	0.751980	0.738281	-0.013699	0.027526	2.173409
75782	199103	0.643751	0.450989	-0.192762	0.055445	2.178841
75782	199104	0.557380	0.674496	0.117116	-0.032039	2.071488
75782	199105	0.752088	0.969277	0.217189	-0.069396	2.075237
75782	199106	0.832584	1.103986	0.271403	-0.089957	2.085712
75782	199107	0.717165	0.941344	0.224179	-0.072029	2.125883
75782	199108	0.769615	0.890145	0.120531	-0.037339	2.132119
75782	199109	1.042207	1.289272	0.247065	-0.043171	2.155635
75782	199110	1.162278	1.321182	0.158904	-0.021171	2.128587
75782	199111	1.143904	1.158805	0.014900	-0.008767	2.156306
75782	199112	1.303899	1.342094	0.038194	0.014204	2.180649
75782	199201	1.046608	1.343187	0.296579	-0.071157	2.161533
75782	199202	1.358303	1.547525	0.189222	-0.048369	2.073348
75782	199203	1.808473	1.982341	0.173869	-0.053505	1.979162
75782	199204	1.980641	2.186438	0.205797	-0.049217	1.960134
75782	199205	2.431795	2.486314	0.054519	-0.012732	1.962385
75782	199206	3.016208	2.639489	-0.376719	0.016845	1.920951
75782	199207	3.755654	2.806913	-0.948741	0.084699	1.944167
75782	199208	3.612318	2.823613	-0.788705	0.020978	1.911015
75782	199209	2.184526	0.296284	-1.888243	0.280585	2.074399
75782	199210	1.048315	0.220030	-0.828285	0.222327	2.163128
75782	199211	NA	NA	NA	NA	NA
75782	199212	NA	NA	NA	NA	NA
75782	199301	NA	NA	NA	NA	NA
75782	199302	NA	NA	NA	NA	NA
75782	199303	NA	NA	NA	NA	NA
75782	199304	NA	NA	NA	NA	NA
75782	199305	NA	NA	NA	NA	NA
75782	199306	NA	NA	NA	NA	NA
75782	199307	NA	NA	NA	NA	NA
75782	199308	NA	NA	NA	NA	NA
75782	199309	NA	NA	NA	NA	NA
75782	199310	NA	NA	NA	NA	NA
75782	199311	NA	NA	NA	NA	NA
75782	199312	NA	NA	NA	NA	NA
75782	199401	NA	NA	NA	NA	NA
75782	199402	NA	NA	NA	NA	NA
75782	199403	NA	NA	NA	NA	NA
75782	199404	NA	NA	NA	NA	NA
75782	199405	NA	NA	NA	NA	NA
75782	199406	NA	NA	NA	NA	NA
75782	199407	NA	NA	NA	NA	NA
75782	199408	NA	NA	NA	NA	NA
75782	199409	NA	NA	NA	NA	NA
75782	199410	NA	NA	NA	NA	NA
75782	199411	NA	NA	NA	NA	NA
75782	199412	NA	NA	NA	NA	NA
75782	199501	NA	NA	NA	NA	NA
75782	199502	NA	NA	NA	NA	NA
75782	199503	NA	NA	NA	NA	NA
75782	199504	NA	NA	NA	NA	NA
75782	199505	NA	NA	NA	NA	NA
75782	199506	NA	NA	NA	NA	NA
75782	199507	NA	NA	NA	NA	NA
75782	199508	NA	NA	NA	NA	NA
75782	199509	NA	NA	NA	NA	NA
75782	199510	NA	NA	NA	NA	NA
75782	199511	NA	NA	NA	NA	NA
75782	199512	NA	NA	NA	NA	NA
75782	199601	NA	NA	NA	NA	NA
75782	199602	NA	NA	NA	NA	NA
75782	199603	NA	NA	NA	NA	NA
75782	199604	NA	NA	NA	NA	NA
75782	199605	NA	NA	NA	NA	NA
75782	199606	NA	NA	NA	NA	NA
75782	199607	NA	NA	NA	NA	NA
75782	199608	NA	NA	NA	NA	NA
75782	199609	NA	NA	NA	NA	NA
75782	199610	NA	NA	NA	NA	NA
75782	199611	NA	NA	NA	NA	NA
75782	199612	NA	NA	NA	NA	NA
75782	199701	NA	NA	NA	NA	NA
75782	199702	NA	NA	NA	NA	NA
75782	199703	NA	NA	NA	NA	NA
75782	199704	NA	NA	NA	NA	NA
75782	199705	NA	NA	NA	NA	NA
75782	199706	NA	NA	NA	NA	NA
75782	199707	NA	NA	NA	NA	NA
75782	199708	NA	NA	NA	NA	NA
75782	199709	NA	NA	NA	NA	NA
75782	199710	NA	NA	NA	NA	NA
75782	199711	NA	NA	NA	NA	NA
75782	199712	NA	NA	NA	NA	NA
75782	199801	NA	NA	NA	NA	NA
75782	199802	NA	NA	NA	NA	NA
75782	199803	NA	NA	NA	NA	NA
75782	199804	NA	NA	NA	NA	NA
75782	199805	NA	NA	NA	NA	NA
75782	199806	NA	NA	NA	NA	NA
75782	199807	NA	NA	NA	NA	NA
75782	199808	NA	NA	NA	NA	NA
75782	199809	NA	NA	NA	NA	NA
75782	199810	NA	NA	NA	NA	NA
75782	199811	NA	NA	NA	NA	NA
75782	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
75902	198901	0.160766	65.729159	65.568394	0.149692	2.365206
75902	198902	1.583703	1.360616	-0.223087	-0.170648	2.359346
75902	198903	1.583950	1.303675	-0.280275	-0.130023	2.354627
75902	198904	1.550122	1.231637	-0.318485	-0.067719	2.338436
75902	198905	1.760003	1.506332	-0.253671	-0.099892	2.316865
75902	198906	1.651668	1.586271	-0.065397	-0.086344	2.326917
75902	198907	1.585275	1.455516	-0.129759	-0.105679	2.309350
75902	198908	1.456257	1.341916	-0.114341	-0.103033	2.301224
75902	198909	1.901932	1.904826	0.002894	-0.425625	2.284069
75902	198910	2.029152	1.919043	-0.110109	-0.417580	2.279079
75902	198911	1.930570	1.736451	-0.194119	-0.283426	2.265381
75902	198912	1.917550	1.770849	-0.146702	-0.256651	2.232442
75902	199001	1.966816	1.799024	-0.167792	-0.251401	2.228402
75902	199002	2.104489	1.845041	-0.259448	-0.112310	2.222232
75902	199003	2.098208	1.892524	-0.205683	-0.077984	2.226097
75902	199004	2.205467	1.944957	-0.260510	-0.032048	2.229763
75902	199005	2.205409	1.931074	-0.274336	-0.004726	2.240756
75902	199006	2.209610	1.947054	-0.262557	-0.026798	2.235182
75902	199007	2.324135	2.128470	-0.195664	-0.052425	2.210738
75902	199008	2.416779	2.194893	-0.221885	-0.027419	2.210235
75902	199009	2.293061	1.956077	-0.336984	0.230796	2.221870
75902	199010	2.203746	1.947275	-0.256471	0.297827	2.196638
75902	199011	2.350415	2.195514	-0.154901	0.315165	2.204854
75902	199012	2.212415	1.805290	-0.407124	0.245654	2.199419
75902	199101	2.198934	1.830436	-0.368498	0.285655	2.195933
75902	199102	2.051303	1.871022	-0.180281	0.173890	2.165123
75902	199103	2.158057	1.865724	-0.292333	0.164857	2.183253
75902	199104	2.065951	1.915723	-0.150228	0.063591	2.176202
75902	199105	1.965849	1.797081	-0.168768	0.034514	2.187958
75902	199106	1.944751	1.604065	-0.340686	0.100199	2.186291
75902	199107	1.749572	1.200410	-0.549161	0.205641	2.217502
75902	199108	1.817346	1.287107	-0.530239	0.186986	2.224751
75902	199109	1.974678	1.496137	-0.478541	0.106489	2.226268
75902	199110	1.979917	1.455005	-0.524913	0.114597	2.214729
75902	199111	1.986832	1.657782	-0.329050	0.058570	2.189275
75902	199112	2.289207	2.346546	0.057339	0.144688	2.175427
75902	199201	2.288896	2.302687	0.013790	0.042755	2.153964
75902	199202	2.312662	2.284727	-0.027935	0.048826	2.173741
75902	199203	1.999362	1.800489	-0.198873	0.076033	2.165177
75902	199204	1.958673	1.675269	-0.283403	0.127740	2.180869
75902	199205	2.050531	1.778898	-0.271633	0.073031	2.204043
75902	199206	2.232874	1.971545	-0.261328	0.076554	2.204830
75902	199207	2.345483	2.261997	-0.083485	0.032066	2.225137
75902	199208	2.313823	2.379421	0.065598	-0.022299	2.219071
75902	199209	2.199542	2.233033	0.033491	0.017019	2.242154
75902	199210	2.464163	2.725305	0.261143	-0.011843	2.245633
75902	199211	2.417879	2.676247	0.258367	0.002717	2.231520
75902	199212	2.332609	2.181648	-0.150961	0.026496	2.254230
75902	199301	2.268203	2.099052	-0.169151	0.011839	2.255540
75902	199302	2.259779	2.064372	-0.195407	0.029846	2.240718
75902	199303	2.544167	2.600929	0.056762	-0.171079	2.209928
75902	199304	2.164696	2.056488	-0.108208	-0.259814	2.156188
75902	199305	2.072957	2.252831	0.179874	-0.216543	2.128235
75902	199306	1.687302	2.097011	0.409709	-0.264508	2.094056
75902	199307	1.531260	1.641905	0.110645	-0.186916	2.081182
75902	199308	1.254001	1.348365	0.094364	-0.183887	2.069100
75902	199309	1.070119	1.223055	0.152936	-0.194523	2.053974
75902	199310	0.850243	0.973063	0.122820	-0.198635	2.029919
75902	199311	0.876174	1.012566	0.136392	-0.188567	1.954341
75902	199312	0.797836	0.989895	0.192059	-0.214574	1.958300
75902	199401	0.985022	1.308967	0.323945	-0.255840	1.900194
75902	199402	1.021340	1.246494	0.225154	-0.228458	1.863120
75902	199403	1.045043	1.340600	0.295557	-0.194235	1.869611
75902	199404	1.397505	1.679766	0.282261	-0.125748	1.854015
75902	199405	1.237382	1.428531	0.191149	-0.124772	1.852418
75902	199406	1.593831	1.652632	0.058801	-0.120909	1.841060
75902	199407	1.538332	1.934094	0.395762	-0.185840	1.834730
75902	199408	1.712453	2.195107	0.482653	-0.236013	1.828849
75902	199409	1.957439	2.284090	0.326651	-0.225367	1.823470
75902	199410	2.139381	2.391925	0.252543	-0.176284	1.836881
75902	199411	2.255745	2.381678	0.125933	-0.184421	1.835675
75902	199412	2.768594	2.766529	-0.002065	-0.094127	1.837770
75902	199501	2.741449	2.543751	-0.197698	-0.090544	1.829343
75902	199502	2.879891	2.752082	-0.127810	-0.144464	1.825796
75902	199503	2.465013	2.199047	-0.265966	-0.106472	1.838220
75902	199504	2.229104	2.159753	-0.069351	-0.284845	1.836971
75902	199505	2.088438	2.038329	-0.050110	-0.286493	1.838091
75902	199506	1.835209	1.773441	-0.061768	-0.265057	1.819943
75902	199507	1.951372	1.990828	0.039456	-0.283539	1.817083
75902	199508	1.907610	1.703821	-0.203789	-0.228170	1.819521
75902	199509	1.761235	1.680646	-0.080588	-0.232710	1.811431
75902	199510	1.595114	1.652824	0.057709	-0.258810	1.820631
75902	199511	1.526322	1.635688	0.109366	-0.249275	1.832008
75902	199512	1.437521	1.516291	0.078770	-0.234210	1.839151
75902	199601	1.403415	1.636193	0.232778	-0.249864	1.856132
75902	199602	1.131896	1.396476	0.264581	-0.211342	1.843725
75902	199603	0.885640	1.049505	0.163865	-0.166294	1.855520
75902	199604	0.780244	0.853129	0.072885	-0.084864	1.868675
75902	199605	0.888817	0.891211	0.002394	-0.036440	1.883138
75902	199606	1.030049	1.007748	-0.022301	-0.010529	1.899778
75902	199607	0.978450	0.945327	-0.033123	-0.016440	1.935279
75902	199608	0.847962	0.895096	0.047135	0.013575	1.933874
75902	199609	0.816768	0.829776	0.013008	0.000835	1.946153
75902	199610	0.890862	0.754364	-0.136498	0.083380	1.974811
75902	199611	1.086759	0.993221	-0.093539	-0.210881	2.038430
75902	199612	1.129937	1.052566	-0.077370	-0.172022	2.095188
75902	199701	1.050971	0.957449	-0.093522	-0.162529	2.185020
75902	199702	1.075852	0.950377	-0.125475	-0.130469	2.269205
75902	199703	1.215445	1.147386	-0.068059	-0.152382	2.256412
75902	199704	1.240422	1.188535	-0.051888	-0.131730	2.253965
75902	199705	1.024366	0.884863	-0.139503	-0.077642	2.263359
75902	199706	0.994895	0.857750	-0.137145	-0.096597	2.312536
75902	199707	0.990719	0.880980	-0.109738	-0.109402	2.331318
75902	199708	0.949136	0.862793	-0.086343	-0.143699	2.329224
75902	199709	0.925324	0.844074	-0.081251	-0.365256	2.326735
75902	199710	0.898269	0.796348	-0.101921	-0.173229	2.330422
75902	199711	0.785515	0.766841	-0.018674	-0.036644	2.351346
75902	199712	0.655648	0.673553	0.017906	-0.060152	2.362336
75902	199801	0.715836	0.680842	-0.034994	-0.043435	2.394741
75902	199802	0.594419	0.696840	0.102421	-0.098074	2.432655
75902	199803	0.573637	0.719239	0.145602	-0.130500	2.419954
75902	199804	0.488116	0.690269	0.202153	-0.138998	2.413222
75902	199805	0.513013	0.743318	0.230305	-0.136539	2.426895
75902	199806	0.467076	0.675846	0.208770	-0.122878	2.448836
75902	199807	0.336479	0.474912	0.138433	-0.079133	2.490949
75902	199808	0.363194	0.509089	0.145895	-0.078332	2.485952
75902	199809	0.154851	0.235459	0.080609	0.072602	2.480675
75902	199810	0.061983	0.356964	0.294981	-0.067582	2.455558
75902	199811	-0.098009	0.143758	0.241767	-0.060561	2.484805
75902	199812	-0.024847	0.172688	0.197535	-0.069441	2.490451

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
78466	198901	0.563459	0.416554	-0.146905	-0.159194	2.165285
78466	198902	0.600088	0.532405	-0.067683	-0.227663	2.162102
78466	198903	0.667023	0.582553	-0.084470	-0.206164	2.159555
78466	198904	0.618679	0.533040	-0.085639	-0.161252	2.140674
78466	198905	0.647154	0.556671	-0.090483	-0.172405	2.152447
78466	198906	0.563950	0.558352	-0.005597	-0.229291	2.152034
78466	198907	0.601497	0.604129	0.002632	-0.237495	2.173282
78466	198908	0.706228	0.693411	-0.012817	-0.227544	2.180641
78466	198909	0.797317	0.902629	0.105312	-0.529613	2.186925
78466	198910	0.892584	1.088517	0.195934	-0.619349	2.188342
78466	198911	1.024997	1.308274	0.283277	-0.606107	2.196250
78466	198912	1.142377	1.390258	0.247882	-0.541044	2.231960
78466	199001	1.172174	1.405683	0.233509	-0.503695	2.290118
78466	199002	1.199937	1.479871	0.279934	-0.444920	2.314992
78466	199003	1.174016	1.456069	0.282053	-0.375274	2.339436
78466	199004	1.205625	1.510898	0.305273	-0.356539	2.336489
78466	199005	1.244281	1.566256	0.321975	-0.326457	2.363719
78466	199006	1.281961	1.561708	0.279747	-0.325311	2.353659
78466	199007	1.300276	1.559629	0.259353	-0.309088	2.366273
78466	199008	1.265431	1.563090	0.297659	-0.332327	2.345883
78466	199009	1.378519	1.798032	0.419512	-0.125443	2.376357
78466	199010	1.306970	1.583792	0.276821	0.051373	2.493522
78466	199011	1.366806	1.643789	0.276983	0.227241	2.550575
78466	199012	1.273047	1.649851	0.376804	0.214499	2.478920
78466	199101	1.130690	1.486634	0.355943	0.209566	2.408423
78466	199102	1.215100	1.577725	0.362625	0.239737	2.396296
78466	199103	1.429947	1.893994	0.464048	0.139634	2.409414
78466	199104	1.651910	2.352854	0.700944	-0.027018	2.277135
78466	199105	NA	NA	NA	NA	NA
78466	199106	NA	NA	NA	NA	NA
78466	199107	NA	NA	NA	NA	NA
78466	199108	NA	NA	NA	NA	NA
78466	199109	NA	NA	NA	NA	NA
78466	199110	NA	NA	NA	NA	NA
78466	199111	NA	NA	NA	NA	NA
78466	199112	NA	NA	NA	NA	NA
78466	199201	NA	NA	NA	NA	NA
78466	199202	NA	NA	NA	NA	NA
78466	199203	NA	NA	NA	NA	NA
78466	199204	NA	NA	NA	NA	NA
78466	199205	NA	NA	NA	NA	NA
78466	199206	NA	NA	NA	NA	NA
78466	199207	NA	NA	NA	NA	NA
78466	199208	NA	NA	NA	NA	NA
78466	199209	NA	NA	NA	NA	NA
78466	199210	NA	NA	NA	NA	NA
78466	199211	NA	NA	NA	NA	NA
78466	199212	NA	NA	NA	NA	NA
78466	199301	NA	NA	NA	NA	NA
78466	199302	NA	NA	NA	NA	NA
78466	199303	NA	NA	NA	NA	NA
78466	199304	NA	NA	NA	NA	NA
78466	199305	NA	NA	NA	NA	NA
78466	199306	NA	NA	NA	NA	NA
78466	199307	NA	NA	NA	NA	NA
78466	199308	NA	NA	NA	NA	NA
78466	199309	NA	NA	NA	NA	NA
78466	199310	NA	NA	NA	NA	NA
78466	199311	NA	NA	NA	NA	NA
78466	199312	NA	NA	NA	NA	NA
78466	199401	NA	NA	NA	NA	NA
78466	199402	NA	NA	NA	NA	NA
78466	199403	NA	NA	NA	NA	NA
78466	199404	NA	NA	NA	NA	NA
78466	199405	NA	NA	NA	NA	NA
78466	199406	NA	NA	NA	NA	NA
78466	199407	NA	NA	NA	NA	NA
78466	199408	NA	NA	NA	NA	NA
78466	199409	NA	NA	NA	NA	NA
78466	199410	NA	NA	NA	NA	NA
78466	199411	NA	NA	NA	NA	NA
78466	199412	NA	NA	NA	NA	NA
78466	199501	NA	NA	NA	NA	NA
78466	199502	NA	NA	NA	NA	NA
78466	199503	NA	NA	NA	NA	NA
78466	199504	NA	NA	NA	NA	NA
78466	199505	NA	NA	NA	NA	NA
78466	199506	NA	NA	NA	NA	NA
78466	199507	NA	NA	NA	NA	NA
78466	199508	NA	NA	NA	NA	NA
78466	199509	NA	NA	NA	NA	NA
78466	199510	NA	NA	NA	NA	NA
78466	199511	NA	NA	NA	NA	NA
78466	199512	NA	NA	NA	NA	NA
78466	199601	NA	NA	NA	NA	NA
78466	199602	NA	NA	NA	NA	NA
78466	199603	NA	NA	NA	NA	NA
78466	199604	NA	NA	NA	NA	NA
78466	199605	NA	NA	NA	NA	NA
78466	199606	NA	NA	NA	NA	NA
78466	199607	NA	NA	NA	NA	NA
78466	199608	NA	NA	NA	NA	NA
78466	199609	NA	NA	NA	NA	NA
78466	199610	NA	NA	NA	NA	NA
78466	199611	NA	NA	NA	NA	NA
78466	199612	NA	NA	NA	NA	NA
78466	199701	NA	NA	NA	NA	NA
78466	199702	NA	NA	NA	NA	NA
78466	199703	NA	NA	NA	NA	NA
78466	199704	NA	NA	NA	NA	NA
78466	199705	NA	NA	NA	NA	NA
78466	199706	NA	NA	NA	NA	NA
78466	199707	NA	NA	NA	NA	NA
78466	199708	NA	NA	NA	NA	NA
78466	199709	NA	NA	NA	NA	NA
78466	199710	NA	NA	NA	NA	NA
78466	199711	NA	NA	NA	NA	NA
78466	199712	NA	NA	NA	NA	NA
78466	199801	NA	NA	NA	NA	NA
78466	199802	NA	NA	NA	NA	NA
78466	199803	NA	NA	NA	NA	NA
78466	199804	NA	NA	NA	NA	NA
78466	199805	NA	NA	NA	NA	NA
78466	199806	NA	NA	NA	NA	NA
78466	199807	NA	NA	NA	NA	NA
78466	199808	NA	NA	NA	NA	NA
78466	199809	NA	NA	NA	NA	NA
78466	199810	NA	NA	NA	NA	NA
78466	199811	NA	NA	NA	NA	NA
78466	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
81190	198901	0.224705	0.185229	-0.039476	0.014391	2.083694
81190	198902	-0.036121	0.041279	0.077400	-0.030878	2.086415
81190	198903	-0.106685	-0.030670	0.076015	-0.037157	2.097676
81190	198904	-0.041700	0.029434	0.071134	-0.027350	2.098610
81190	198905	0.083283	0.187274	0.103991	-0.046974	2.101648
81190	198906	-0.140274	-0.041022	0.099252	-0.021709	2.108623
81190	198907	-0.228607	-0.122819	0.105788	-0.017859	2.112240
81190	198908	-0.177287	-0.066979	0.110308	-0.015985	2.120952
81190	198909	-0.044746	0.216091	0.260837	-0.189600	2.129616
81190	198910	0.026155	0.253499	0.227344	-0.184696	2.146788
81190	198911	0.052882	0.275402	0.222520	-0.168753	2.145982
81190	198912	-0.073220	0.225546	0.298766	-0.162568	2.163539
81190	199001	-0.294732	0.064262	0.358994	-0.145110	2.175807
81190	199002	-0.001368	0.292552	0.293920	-0.150417	2.202348
81190	199003	-0.014861	0.326182	0.341042	-0.161381	2.209363
81190	199004	-0.061909	0.307243	0.369152	-0.158293	2.222615
81190	199005	0.002413	0.225619	0.223207	-0.116019	2.241457
81190	199006	0.097146	0.319333	0.222186	-0.123589	2.230010
81190	199007	0.203123	0.413735	0.210612	-0.131979	2.222264
81190	199008	0.100424	0.415796	0.315373	-0.152225	2.236932
81190	199009	0.187881	0.428570	0.240689	-0.088384	2.248765
81190	199010	-0.012957	0.183696	0.196652	-0.075540	2.250750
81190	199011	0.141495	0.459844	0.318348	-0.104333	2.275176
81190	199012	0.476696	0.842760	0.366064	-0.182215	2.301308
81190	199101	0.661045	1.162356	0.501311	-0.202045	2.303128
81190	199102	0.769215	1.273911	0.504696	-0.186822	2.306185
81190	199103	0.878364	1.241710	0.363346	-0.158328	2.303393
81190	199104	0.841618	1.136241	0.294623	-0.162790	2.309698
81190	199105	0.589159	1.129633	0.540474	-0.273829	2.322835
81190	199106	0.514090	1.083021	0.568931	-0.295877	2.326750
81190	199107	0.430381	1.140311	0.709930	-0.319290	2.337514
81190	199108	0.625434	1.226816	0.601381	-0.273159	2.351732
81190	199109	0.527332	1.203508	0.676177	-0.327101	2.365443
81190	199110	0.741981	1.482158	0.740176	-0.344542	2.376271
81190	199111	0.573113	1.357729	0.784616	-0.335432	2.394018
81190	199112	0.481792	1.204729	0.722937	-0.173461	2.396390
81190	199201	0.480441	1.040980	0.560539	-0.175570	2.413643
81190	199202	0.384592	0.810972	0.426380	-0.159288	2.416466
81190	199203	0.179648	0.569723	0.390075	-0.111993	2.385326
81190	199204	0.378498	0.712183	0.333685	-0.090623	2.379262
81190	199205	0.464299	0.667560	0.203262	-0.049373	2.394422
81190	199206	0.372655	0.741409	0.368754	-0.079639	2.373829
81190	199207	0.656686	0.931666	0.274980	-0.042387	2.381306
81190	199208	0.482195	0.607009	0.124814	-0.032514	2.380603
81190	199209	0.186766	0.282864	0.096099	-0.016577	2.403576
81190	199210	0.074597	0.186507	0.111910	0.002765	2.405683
81190	199211	0.331705	0.159396	-0.172309	0.045983	2.397095
81190	199212	-0.009307	-0.062015	-0.052708	0.032353	2.371258
81190	199301	0.138320	0.138210	-0.000110	0.036127	2.353346
81190	199302	-0.408317	-0.143326	0.264991	-0.006211	2.289261
81190	199303	-0.287471	-0.309590	-0.022119	0.070762	2.257870
81190	199304	-0.457524	-0.289048	0.168476	0.001807	2.212532
81190	199305	-0.410929	-0.339769	0.071160	0.030395	2.204557
81190	199306	-0.278717	-0.327542	-0.048825	0.073057	2.192229
81190	199307	-0.645463	-0.608374	0.037089	0.084530	2.218866
81190	199308	-0.564422	-0.378365	0.186056	0.046309	2.193433
81190	199309	-0.361578	-0.289125	0.072453	0.043986	2.175587
81190	199310	-0.341022	-0.309789	0.031233	0.045314	2.151274
81190	199311	-0.076130	-0.170630	-0.094500	0.078650	2.089017
81190	199312	0.039275	-0.054355	-0.093631	0.066696	2.029585
81190	199401	-0.059505	-0.158024	-0.098519	0.067836	2.012560
81190	199402	0.050932	-0.033782	-0.084715	0.063494	1.960148
81190	199403	0.271813	0.248204	-0.023609	0.005576	1.948948
81190	199404	0.242198	0.217000	-0.025198	0.015610	1.942181
81190	199405	0.446480	0.509766	0.063286	-0.031990	1.939016
81190	199406	0.371961	0.498962	0.127001	-0.061676	1.929141
81190	199407	0.382312	0.587403	0.205092	-0.092246	1.934091
81190	199408	0.225014	0.426744	0.201730	-0.070426	1.929381
81190	199409	0.036443	0.227019	0.190576	-0.051826	1.919740
81190	199410	0.067889	0.225273	0.157384	-0.027611	1.913566
81190	199411	-0.004797	0.346357	0.351155	-0.109818	1.912278
81190	199412	-0.128242	0.010494	0.138736	-0.032732	1.902810
81190	199501	-0.019369	0.024714	0.044082	0.020689	1.885547
81190	199502	0.079204	0.128709	0.049505	0.008694	1.882066
81190	199503	-0.107818	0.028545	0.136363	-0.024178	1.895541
81190	199504	0.236731	0.728132	0.491401	-0.385064	1.903535
81190	199505	0.349850	0.601533	0.251682	-0.305030	1.886558
81190	199506	0.457265	0.727067	0.269802	-0.313617	1.885208
81190	199507	0.639772	0.651310	0.011538	-0.261582	1.883900
81190	199508	1.170001	1.122172	-0.047829	-0.370613	1.894480
81190	199509	1.208154	1.184333	-0.023821	-0.352415	1.876873
81190	199510	1.171186	1.126197	-0.044989	-0.335267	1.874262
81190	199511	1.174087	1.172568	-0.001519	-0.344018	1.891926
81190	199512	1.086446	1.216465	0.130019	-0.360309	1.902426
81190	199601	0.986013	1.091928	0.105915	-0.354998	1.914956
81190	199602	1.057535	1.113114	0.055578	-0.337328	1.928051
81190	199603	1.032105	1.057376	0.025271	-0.318799	1.933130
81190	199604	0.828051	0.589633	-0.238418	-0.081337	1.948316
81190	199605	0.720541	0.538862	-0.181679	-0.067132	1.945035
81190	199606	0.841416	0.447424	-0.393992	0.088372	1.954707
81190	199607	0.745735	0.484635	-0.261101	0.056104	1.949832
81190	199608	0.350614	-0.091916	-0.442530	0.257143	1.951492
81190	199609	0.391574	-0.041268	-0.432842	0.249780	1.970607
81190	199610	0.394612	-0.034240	-0.428852	0.230735	1.988234
81190	199611	0.518238	0.196721	-0.321517	-0.131514	2.033453
81190	199612	0.531632	0.245478	-0.286154	-0.154767	2.103532
81190	199701	0.629076	0.419227	-0.209849	-0.196392	2.134686
81190	199702	0.682656	0.593631	-0.089026	-0.329409	2.222544
81190	199703	0.714030	0.615768	-0.098262	-0.338018	2.244950
81190	199704	0.782158	0.661685	-0.120472	-0.308389	2.272565
81190	199705	0.785809	0.750628	-0.035181	-0.267652	2.281649
81190	199706	0.726134	0.814427	0.088292	-0.372092	2.299245
81190	199707	0.687285	0.807824	0.120539	-0.377126	2.305913
81190	199708	0.825226	0.937399	0.112173	-0.401777	2.323444
81190	199709	0.840262	0.941536	0.101274	-0.529431	2.318604
81190	199710	0.873045	0.944579	0.071535	-0.319800	2.304430
81190	199711	0.875232	1.097738	0.222506	-0.268537	2.305195
81190	199712	0.854158	1.067912	0.213754	-0.260701	2.329624
81190	199801	0.801196	0.986893	0.185697	-0.240833	2.354009
81190	199802	0.740425	0.873867	0.133442	-0.185073	2.364984
81190	199803	0.752874	0.930452	0.177578	-0.205931	2.358577
81190	199804	0.745718	0.976727	0.231009	-0.216937	2.344904
81190	199805	0.651045	0.814223	0.163179	-0.188113	2.363067
81190	199806	0.624558	0.791041	0.166482	-0.190374	2.382098
81190	199807	0.699160	0.820144	0.120984	-0.155295	2.392920
81190	199808	0.618678	0.718859	0.100181	-0.135698	2.389041
81190	199809	0.534609	0.595746	0.061137	-0.016327	2.394026
81190	199810	0.459897	0.577702	0.117804	-0.099410	2.380703
81190	199811	0.370170	0.465600	0.095430	-0.029770	2.362131
81190	199812	0.430486	0.487437	0.056951	-0.015009	2.364704

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
82991	198901	0.294686	0.326543	0.031857	-0.255077	2.036957
82991	198902	0.157683	0.355156	0.197473	-0.377346	2.052338
82991	198903	0.054590	0.228640	0.174050	-0.342905	2.058452
82991	198904	0.043532	0.170754	0.127222	-0.301721	2.062031
82991	198905	-0.015302	0.133500	0.148802	-0.302123	2.067601
82991	198906	-0.010492	0.175541	0.186033	-0.318839	2.084572
82991	198907	-0.012665	0.142330	0.154995	-0.295401	2.092037
82991	198908	-0.094755	-0.014867	0.079887	-0.252641	2.097812
82991	198909	0.093061	0.213301	0.120239	-0.277684	2.086954
82991	198910	0.091723	0.200515	0.108792	-0.271679	2.095623
82991	198911	0.036146	0.230202	0.194055	-0.153608	2.099665
82991	198912	-0.185110	0.106782	0.291892	-0.162404	2.116925
82991	199001	-0.135420	0.237830	0.373250	-0.180394	2.105064
82991	199002	0.127104	0.321490	0.194386	-0.024507	2.105355
82991	199003	0.120339	0.353128	0.232789	-0.046431	2.121473
82991	199004	0.237477	0.382158	0.144680	-0.014702	2.133657
82991	199005	0.232123	0.438785	0.206663	-0.031906	2.152059
82991	199006	0.450170	0.689486	0.239316	-0.049165	2.130247
82991	199007	0.436953	0.621604	0.184651	-0.030311	2.119838
82991	199008	0.482089	0.731169	0.249080	-0.035354	2.116749
82991	199009	0.377039	0.775707	0.398668	-0.039446	2.130703
82991	199010	0.433256	0.896239	0.462982	-0.028502	2.145423
82991	199011	0.612714	0.818260	0.205546	0.028072	2.182595
82991	199012	0.722453	0.905984	0.183532	0.026437	2.190832
82991	199101	0.375660	0.676147	0.300487	-0.001147	2.202812
82991	199102	0.019348	0.413464	0.394115	-0.079781	2.202896
82991	199103	-0.024620	0.150338	0.174958	-0.042851	2.217827
82991	199104	-0.228007	0.225223	0.453230	-0.099072	2.224615
82991	199105	0.165182	0.397209	0.232027	-0.066282	2.242010
82991	199106	-0.371689	-0.320380	0.051309	-0.030274	2.266655
82991	199107	-0.362541	-0.085464	0.277077	-0.077449	2.283668
82991	199108	-0.320281	0.067790	0.388071	-0.100553	2.289943
82991	199109	-0.245418	0.067921	0.313339	-0.061088	2.280183
82991	199110	0.195887	0.666295	0.470408	-0.078708	2.288564
82991	199111	0.463300	1.053772	0.590471	-0.101702	2.295784
82991	199112	0.882643	1.424378	0.541734	-0.070998	2.287208
82991	199201	1.798731	1.780202	-0.018529	-0.008069	2.297534
82991	199202	2.201937	2.057821	-0.144115	-0.010069	2.276466
82991	199203	2.307921	2.055894	-0.252027	0.040196	2.267888
82991	199204	1.997750	2.048186	0.050436	0.006747	2.258652
82991	199205	1.472131	1.669592	0.197460	-0.004226	2.271362
82991	199206	1.398613	1.935777	0.537163	-0.048149	2.261230
82991	199207	1.961438	2.426941	0.465503	-0.017876	2.271395
82991	199208	2.199518	2.219267	0.019749	0.032536	2.304290
82991	199209	2.137796	2.111482	-0.026314	0.037842	2.348603
82991	199210	1.805103	1.712934	-0.092169	0.048523	2.364809
82991	199211	1.323347	1.397872	0.074526	0.040563	2.367306
82991	199212	1.586533	1.878487	0.291954	0.001922	2.337350
82991	199301	1.281052	1.783800	0.502748	-0.020209	2.463814
82991	199302	1.250454	1.798531	0.548077	-0.013966	2.499054
82991	199303	0.317708	0.788504	0.470796	0.049107	2.486036
82991	199304	0.247955	0.128566	-0.119389	0.138643	2.485080
82991	199305	-0.075870	-0.261840	-0.185969	0.138831	2.453960
82991	199306	0.108455	-0.381003	-0.489458	0.176082	2.552939
82991	199307	-0.586656	-1.061696	-0.475040	0.201108	2.648698
82991	199308	-0.936981	-1.168453	-0.231472	0.190301	2.678557
82991	199309	-0.906314	-1.040371	-0.134057	0.205764	2.683353
82991	199310	-1.441682	-1.715052	-0.273370	0.266699	2.720908
82991	199311	-1.538377	-1.795781	-0.257404	0.279415	2.732881
82991	199312	-2.671294	-3.135000	-0.463706	0.368320	2.721003
82991	199401	-2.685086	-3.373427	-0.688342	0.411769	2.696882
82991	199402	-3.318037	-3.586121	-0.268084	0.406115	2.785798
82991	199403	-2.366066	-2.910258	-0.544192	0.161446	2.752424
82991	199404	-2.336299	-3.823828	-1.487528	0.047219	2.744728
82991	199405	-14.008394	-58.291763	-44.283369	-0.094613	2.650194
82991	199406	NA	NA	NA	NA	NA
82991	199407	NA	NA	NA	NA	NA
82991	199408	NA	NA	NA	NA	NA
82991	199409	NA	NA	NA	NA	NA
82991	199410	NA	NA	NA	NA	NA
82991	199411	NA	NA	NA	NA	NA
82991	199412	NA	NA	NA	NA	NA
82991	199501	NA	NA	NA	NA	NA
82991	199502	NA	NA	NA	NA	NA
82991	199503	NA	NA	NA	NA	NA
82991	199504	NA	NA	NA	NA	2.376105
82991	199505	NA	NA	NA	NA	2.163516
82991	199506	NA	NA	NA	NA	2.281798
82991	199507	NA	NA	NA	NA	2.313350
82991	199508	NA	NA	NA	NA	2.377799
82991	199509	NA	NA	NA	NA	2.320005
82991	199510	NA	NA	NA	NA	2.363613
82991	199511	NA	NA	NA	NA	2.396275
82991	199512	NA	NA	NA	NA	2.378107
82991	199601	NA	NA	NA	NA	2.342965
82991	199602	NA	NA	NA	NA	2.571419
82991	199603	NA	NA	NA	NA	2.527711
82991	199604	NA	NA	NA	NA	2.440522
82991	199605	NA	NA	NA	NA	2.403707
82991	199606	NA	NA	NA	NA	2.397327
82991	199607	NA	NA	NA	NA	2.409165
82991	199608	NA	NA	NA	NA	2.349198
82991	199609	NA	NA	NA	NA	2.352320
82991	199610	NA	NA	NA	NA	2.339543
82991	199611	NA	NA	NA	NA	2.377418
82991	199612	NA	NA	NA	NA	2.399225
82991	199701	NA	NA	NA	NA	2.394180
82991	199702	NA	NA	NA	NA	2.410394
82991	199703	NA	NA	NA	NA	2.415617
82991	199704	-2.495092	-4.819661	-2.324569	-1.059155	2.405214
82991	199705	-1.337698	-1.025189	0.312508	-0.014513	2.420527
82991	199706	-0.875366	-0.757434	0.117932	0.024344	2.418572
82991	199707	0.063752	0.264359	0.200606	-0.091724	2.422106
82991	199708	-0.134069	-0.179779	-0.045710	0.027931	2.406999
82991	199709	0.539731	0.718844	0.179113	-0.726229	2.379335
82991	199710	0.081320	0.475090	0.393770	-0.626512	2.383590
82991	199711	0.214590	0.605749	0.391159	-0.551904	2.394768
82991	199712	0.179366	0.573730	0.394364	-0.528240	2.405281
82991	199801	0.143131	0.565958	0.422827	-0.513908	2.393820
82991	199802	0.315556	0.526036	0.210479	-0.346321	2.397655
82991	199803	0.370172	0.570032	0.199860	-0.330392	2.413982
82991	199804	0.355925	0.508747	0.152822	-0.260538	2.423927
82991	199805	0.354517	0.486442	0.131925	-0.244698	2.430403
82991	199806	0.338675	0.476525	0.137850	-0.240549	2.440087
82991	199807	0.239005	0.365602	0.126597	-0.229109	2.451119
82991	199808	0.284550	0.450543	0.165993	-0.261148	2.445826
82991	199809	0.118082	0.169176	0.051094	-0.053191	2.452817
82991	199810	0.434150	0.397521	-0.036629	0.021359	2.470790
82991	199811	0.265400	0.074995	-0.190406	0.060132	2.478622
82991	199812	0.232533	-0.014422	-0.246955	0.071281	2.470754

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
83142	198901	1.212384	1.554762	0.342379	-0.734344	2.049460
83142	198902	1.141657	1.667395	0.525738	-0.743241	2.056355
83142	198903	1.006374	1.484617	0.478243	-0.587480	2.047714
83142	198904	1.148907	1.610894	0.461987	-0.555496	2.057115
83142	198905	1.158767	1.547043	0.388276	-0.524924	2.054541
83142	198906	1.285668	1.602850	0.317182	-0.508131	2.082336
83142	198907	1.198506	1.333641	0.135134	-0.510447	2.110456
83142	198908	1.164787	1.319896	0.155109	-0.509806	2.118788
83142	198909	1.261687	1.469856	0.208168	-0.551917	2.104380
83142	198910	1.273252	1.515987	0.242736	-0.561171	2.096387
83142	198911	0.817007	1.108231	0.291224	-0.288772	2.114640
83142	198912	0.853832	1.092081	0.238248	-0.244261	2.142906
83142	199001	0.935565	1.091379	0.155814	-0.226273	2.162962
83142	199002	1.086341	1.143497	0.057157	-0.176888	2.205919
83142	199003	1.110132	1.267440	0.157308	-0.205495	2.203112
83142	199004	1.013354	1.290447	0.277093	-0.226549	2.215023
83142	199005	0.927508	1.176851	0.249343	-0.201730	2.234722
83142	199006	0.864971	1.165267	0.300295	-0.220930	2.228002
83142	199007	0.962793	1.342963	0.380170	-0.244862	2.222688
83142	199008	1.021912	1.389483	0.367572	-0.232566	2.238937
83142	199009	0.852352	1.235466	0.383113	-0.123354	2.250053
83142	199010	0.668179	0.899100	0.230922	-0.063128	2.259376
83142	199011	0.774956	0.904588	0.129633	-0.016684	2.282103
83142	199012	0.739131	0.892492	0.153360	-0.105146	2.290639
83142	199101	0.711148	0.979378	0.268230	-0.109353	2.312529
83142	199102	0.487330	0.610167	0.122837	-0.086240	2.315512
83142	199103	0.423072	0.521827	0.098754	-0.076576	2.305418
83142	199104	0.338039	0.346785	0.008746	-0.064297	2.311249
83142	199105	0.491902	0.701455	0.209553	-0.159030	2.332803
83142	199106	0.520384	0.699638	0.179253	-0.152504	2.360470
83142	199107	0.444429	0.484610	0.040181	-0.123825	2.386321
83142	199108	0.357723	0.317124	-0.040599	-0.115231	2.394140
83142	199109	0.434594	0.399588	-0.035006	-0.132210	2.405758
83142	199110	0.622761	0.846038	0.223277	-0.230044	2.380338
83142	199111	0.941677	1.174925	0.233248	-0.213856	2.352917
83142	199112	0.900116	1.161110	0.260994	-0.066599	2.358295
83142	199201	1.093872	1.101703	0.007831	-0.043608	2.356777
83142	199202	1.132149	1.226526	0.094377	-0.112037	2.341270
83142	199203	1.444790	1.456829	0.012038	-0.197240	2.328135
83142	199204	1.379402	1.458842	0.079441	-0.186047	2.317315
83142	199205	1.318181	1.078158	-0.240023	-0.039812	2.320167
83142	199206	1.596537	1.158490	-0.438047	0.027859	2.318964
83142	199207	1.530563	1.114013	-0.416549	0.063004	2.321842
83142	199208	1.788398	1.413404	-0.374994	0.024126	2.325542
83142	199209	1.733202	1.294541	-0.438662	0.062065	2.340867
83142	199210	1.648340	1.038671	-0.609669	0.126084	2.342504
83142	199211	1.476746	0.998696	-0.478050	0.092061	2.294852
83142	199212	1.478695	1.115815	-0.362880	0.038310	2.258395
83142	199301	1.417408	1.059703	-0.357705	0.024229	2.270025
83142	199302	1.332819	1.134499	-0.198320	0.009340	2.226302
83142	199303	0.938850	0.914947	-0.023902	-0.039575	2.227638
83142	199304	1.078638	1.096936	0.018299	-0.142890	2.180077
83142	199305	1.227722	1.172114	-0.055608	-0.003142	2.157776
83142	199306	0.916187	0.870289	-0.045898	-0.042850	2.157145
83142	199307	0.822582	0.721312	-0.101270	-0.034659	2.161190
83142	199308	0.697254	0.664739	-0.032515	-0.046827	2.141905
83142	199309	0.588105	0.598190	0.010085	-0.060909	2.134850
83142	199310	0.683974	0.662632	-0.021342	-0.072384	2.103829
83142	199311	0.662225	0.698032	0.035807	-0.116651	2.064193
83142	199312	0.765102	0.754180	-0.010922	-0.136050	2.005853
83142	199401	0.908465	0.896271	-0.012194	-0.172047	1.959488
83142	199402	0.956984	0.924974	-0.032010	-0.174742	1.906820
83142	199403	0.952316	0.834227	-0.118090	-0.063500	1.896549
83142	199404	0.947836	0.785867	-0.161969	0.005871	1.894923
83142	199405	0.826132	0.970507	0.144376	-0.247837	1.882329
83142	199406	1.003054	1.248384	0.245331	-0.338676	1.856423
83142	199407	1.025711	1.363734	0.338023	-0.353772	1.861639
83142	199408	0.920869	1.305024	0.384156	-0.372515	1.861283
83142	199409	1.007474	1.439294	0.431819	-0.378004	1.852560
83142	199410	0.953944	1.524345	0.570401	-0.371673	1.864321
83142	199411	1.064792	1.611987	0.547195	-0.338719	1.866382
83142	199412	0.818639	1.592359	0.773719	-0.270256	1.863400
83142	199501	0.773124	1.325232	0.552108	-0.164510	1.859471
83142	199502	0.570674	1.100682	0.530007	-0.190670	1.856514
83142	199503	0.872698	1.036205	0.163507	-0.008625	1.875128
83142	199504	0.892670	0.984822	0.092152	-0.100400	1.875643
83142	199505	0.900553	0.929876	0.029324	-0.103055	1.880251
83142	199506	0.864377	0.875483	0.011106	-0.092383	1.890190
83142	199507	0.907363	0.829530	-0.077833	-0.072971	1.898580
83142	199508	1.175662	1.094591	-0.081071	-0.233971	1.897761
83142	199509	1.144180	1.039457	-0.104723	-0.208429	1.897685
83142	199510	1.175116	1.086568	-0.088548	-0.223770	1.881649
83142	199511	1.257721	1.065638	-0.192083	-0.199055	1.918029
83142	199512	1.286042	1.137876	-0.148166	-0.212624	1.934345
83142	199601	1.307946	1.205320	-0.102627	-0.194130	1.949718
83142	199602	1.386222	1.190878	-0.195344	-0.141501	1.939329
83142	199603	1.239353	1.401905	0.162552	-0.296326	1.921225
83142	199604	1.169966	1.254681	0.084715	-0.265081	1.964586
83142	199605	1.133494	1.340331	0.206837	-0.322956	2.001334
83142	199606	1.093616	1.330408	0.236792	-0.298225	2.005172
83142	199607	1.028151	1.192426	0.164275	-0.217802	2.023153
83142	199608	0.869188	1.042314	0.173126	-0.088185	2.012534
83142	199609	0.961370	1.128975	0.167605	-0.134078	2.020005
83142	199610	0.917355	1.014276	0.096921	-0.077951	2.038080
83142	199611	1.039860	1.108592	0.068732	-0.503266	2.076806
83142	199612	1.020340	0.999345	-0.020995	-0.418673	2.148147
83142	199701	1.021390	0.973348	-0.048042	-0.383874	2.218019
83142	199702	1.023742	1.038271	0.014529	-0.460868	2.309788
83142	199703	1.032374	0.943658	-0.088715	-0.406190	2.330094
83142	199704	1.043842	0.984364	-0.059478	-0.393088	2.329773
83142	199705	1.025412	0.904083	-0.121330	-0.372629	2.356901
83142	199706	1.000050	0.796116	-0.203934	-0.360254	2.394734
83142	199707	1.068805	0.923772	-0.145033	-0.412095	2.384091
83142	199708	1.087514	0.968764	-0.118749	-0.442129	2.384083
83142	199709	1.147346	1.068961	-0.078386	-0.752164	2.384401
83142	199710	0.721739	1.204362	0.482623	-0.660333	2.358999
83142	199711	0.913856	1.372052	0.458197	-0.485772	2.358029
83142	199712	0.864392	1.429446	0.565054	-0.514526	2.373076
83142	199801	0.891973	1.432772	0.540800	-0.490951	2.389458
83142	199802	0.863972	1.441262	0.577289	-0.463285	2.409385
83142	199803	0.757144	1.363806	0.606662	-0.439315	2.400539
83142	199804	0.781816	1.334642	0.552826	-0.404600	2.397043
83142	199805	0.666421	1.161672	0.495252	-0.353437	2.400867
83142	199806	0.741643	1.224934	0.483292	-0.336853	2.405576
83142	199807	0.735483	1.181977	0.446495	-0.314518	2.401466
83142	199808	0.710100	1.141773	0.431673	-0.310128	2.428910
83142	199809	0.530036	0.982913	0.452877	-0.461727	2.441544
83142	199810	0.824213	0.713080	-0.111132	0.039316	2.469507
83142	199811	0.454616	0.314509	-0.140107	0.077590	2.435808
83142	199812	0.452223	0.186986	-0.265237	0.112654	2.447406

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
85164	198901	-0.401885	-0.034977	0.366908	-0.218761	2.090315
85164	198902	-0.369244	-0.018692	0.350553	-0.228188	2.090819
85164	198903	-0.375347	-0.073679	0.301668	-0.210327	2.088362
85164	198904	-0.371271	-0.075692	0.295579	-0.209318	2.085318
85164	198905	-0.334640	-0.131386	0.203255	-0.187353	2.084370
85164	198906	-0.080120	-0.096577	-0.016457	-0.035196	2.114898
85164	198907	-0.053044	-0.073578	-0.020535	-0.037705	2.125521
85164	198908	-0.042869	-0.053662	-0.010794	-0.057358	2.135729
85164	198909	0.015322	0.051134	0.035811	-0.145923	2.126318
85164	198910	0.000538	0.031787	0.031249	-0.130043	2.126810
85164	198911	0.098468	0.120594	0.022126	-0.147173	2.123871
85164	198912	0.082923	0.099489	0.016566	-0.119204	2.107799
85164	199001	0.093800	0.095454	0.001654	-0.108647	2.112531
85164	199002	0.089980	0.082534	-0.007446	-0.084264	2.151848
85164	199003	0.072918	0.103154	0.030236	-0.110631	2.149563
85164	199004	0.104190	0.089292	-0.014899	-0.034273	2.155769
85164	199005	0.085765	0.058784	-0.026981	-0.022141	2.157000
85164	199006	0.090087	0.045962	-0.044125	-0.001798	2.150223
85164	199007	0.076041	0.009517	-0.066524	0.015146	2.154136
85164	199008	0.079756	-0.008578	-0.088334	0.048789	2.158636
85164	199009	0.092616	-0.034661	-0.127278	0.110352	2.158622
85164	199010	0.101599	-0.028671	-0.130270	0.108850	2.161403
85164	199011	0.124805	-0.012505	-0.137310	0.154212	2.179936
85164	199012	0.127352	0.012359	-0.114993	0.132639	2.190210
85164	199101	0.133970	0.040935	-0.093035	0.114838	2.197156
85164	199102	0.150338	0.067157	-0.083182	0.104981	2.204526
85164	199103	0.155757	0.096226	-0.059531	0.087337	2.222186
85164	199104	0.240038	0.402873	0.162834	-0.072839	2.225460
85164	199105	0.261185	0.453357	0.192172	-0.063694	2.241947
85164	199106	0.335101	0.439910	0.104809	-0.027343	2.241744
85164	199107	0.440466	0.624662	0.184196	-0.036749	2.256837
85164	199108	0.307969	0.553223	0.245254	-0.058540	2.246175
85164	199109	0.162454	0.391542	0.229088	-0.042980	2.255582
85164	199110	0.028341	0.255297	0.226956	-0.010564	2.248106
85164	199111	0.111097	0.322055	0.210958	-0.017915	2.268034
85164	199112	-0.142031	0.356215	0.498246	-0.038282	2.261924
85164	199201	-0.053283	0.371795	0.425078	-0.025161	2.262152
85164	199202	-0.064735	0.165903	0.230638	-0.013617	2.277079
85164	199203	-0.124893	0.028785	0.153678	-0.005594	2.243373
85164	199204	0.050490	-0.073966	-0.124456	0.023232	2.266519
85164	199205	0.243336	0.180975	-0.062362	0.016286	2.289693
85164	199206	0.114076	0.296108	0.182032	-0.038081	2.256665
85164	199207	0.287294	0.456840	0.169546	-0.040413	2.287554
85164	199208	0.378333	0.533538	0.155205	-0.036032	2.331221
85164	199209	0.609870	0.827572	0.217703	-0.036245	2.332539
85164	199210	0.874789	1.160764	0.285975	-0.066125	2.329274
85164	199211	0.845491	0.936690	0.091200	-0.036645	2.296906
85164	199212	0.860281	0.417776	-0.442505	0.015800	2.284056
85164	199301	0.710757	0.367582	-0.343175	0.004011	2.260919
85164	199302	0.535919	0.471393	-0.064526	-0.005206	2.207471
85164	199303	0.439118	0.288608	-0.150510	0.014907	2.181538
85164	199304	-0.095760	-0.184536	-0.088776	0.008306	2.143946
85164	199305	-1.268265	-1.165736	0.102530	-0.084087	2.127661
85164	199306	-1.251610	-1.099282	0.152329	-0.050644	2.110653
85164	199307	-1.438648	-1.135224	0.303424	-0.051233	2.101891
85164	199308	-1.420231	-1.167065	0.253166	-0.040683	2.087338
85164	199309	-1.427187	-1.106072	0.321115	-0.045012	2.061022
85164	199310	-0.888131	-0.667982	0.220149	-0.029322	2.043021
85164	199311	-0.994563	-0.641782	0.352780	-0.046550	1.993562
85164	199312	-0.111888	0.446144	0.558032	-0.160509	1.942091
85164	199401	0.319547	1.139623	0.820076	-0.215837	1.895361
85164	199402	0.144579	0.685778	0.541199	-0.171951	1.844098
85164	199403	0.424536	1.013440	0.588904	-0.186071	1.840977
85164	199404	0.388172	1.077536	0.689364	-0.199379	1.811166
85164	199405	1.609915	1.899253	0.289338	-0.155214	1.850106
85164	199406	1.603222	1.952987	0.349766	-0.173558	1.823047
85164	199407	1.473173	1.949818	0.476644	-0.182800	1.823258
85164	199408	1.548946	1.689954	0.141008	-0.165970	1.827976
85164	199409	1.708837	1.651588	-0.057249	-0.149897	1.818611
85164	199410	1.352792	1.338225	-0.014567	-0.151993	1.816902
85164	199411	1.675582	1.375459	-0.300123	-0.127246	1.817887
85164	199412	0.836740	0.213366	-0.623374	0.007192	1.839790
85164	199501	-0.094548	-1.281383	-1.186835	0.116430	1.835863
85164	199502	0.484727	-0.050496	-0.535223	0.067659	1.829876
85164	199503	0.075105	-0.106665	-0.181770	0.007504	1.846033
85164	199504	0.174764	0.120741	-0.054023	-0.005056	1.853151
85164	199505	-0.275111	-0.334964	-0.059854	0.010252	1.860425
85164	199506	-0.679373	-0.586618	0.092755	0.000487	1.871033
85164	199507	-0.399122	-0.407862	-0.008740	0.012918	1.857348
85164	199508	-0.506840	-0.073679	0.433161	-0.072123	1.831205
85164	199509	-0.636056	-0.056516	0.579540	-0.084793	1.831383
85164	199510	-1.103205	-0.355976	0.747229	-0.094258	1.849606
85164	199511	-1.193933	-0.530278	0.663655	-0.091010	1.872912
85164	199512	-1.117404	-0.500141	0.617263	-0.097776	1.901038
85164	199601	-1.089914	-0.583518	0.506395	-0.075566	1.925321
85164	199602	-1.651912	-1.015294	0.636618	-0.076654	1.921049
85164	199603	-1.426077	-1.306530	0.119547	0.004069	1.925679
85164	199604	-0.972481	-0.533534	0.438947	-0.074558	1.957069
85164	199605	-0.502680	-0.408728	0.093952	-0.047705	1.959707
85164	199606	-0.014651	-0.081321	-0.066669	-0.038070	1.974890
85164	199607	-0.177912	-0.086959	0.090953	-0.065750	1.985141
85164	199608	0.030841	-0.241003	-0.271844	-0.002723	1.982933
85164	199609	0.138644	-0.163372	-0.302016	-0.001604	2.010301
85164	199610	0.388014	0.118552	-0.269462	-0.006063	2.023640
85164	199611	0.443971	0.784178	0.340206	-0.344726	2.066620
85164	199612	0.444120	0.681435	0.237315	-0.294963	2.152277
85164	199701	0.416355	0.676216	0.259861	-0.297598	2.208231
85164	199702	0.599972	0.859550	0.259577	-0.337576	2.325300
85164	199703	0.591626	1.065544	0.473918	-0.452710	2.343187
85164	199704	0.451041	0.769220	0.318179	-0.374978	2.377967
85164	199705	0.355465	0.852393	0.496928	-0.397826	2.327533
85164	199706	0.562082	1.011380	0.449297	-0.377405	2.404773
85164	199707	0.363448	0.781122	0.417674	-0.338014	2.402701
85164	199708	0.175396	0.691568	0.516172	-0.345240	2.407869
85164	199709	0.411044	0.866567	0.455523	-0.459263	2.394314
85164	199710	0.578746	0.858133	0.279387	-0.268049	2.415652
85164	199711	0.494427	0.707261	0.212833	-0.112042	2.423387
85164	199712	0.578377	0.827738	0.249361	-0.123987	2.427445
85164	199801	0.601891	0.938329	0.336438	-0.134893	2.420219
85164	199802	0.604177	1.062479	0.458302	-0.155156	2.422675
85164	199803	0.576711	1.090946	0.514235	-0.156404	2.431485
85164	199804	0.495119	1.011249	0.516130	-0.167797	2.404645
85164	199805	0.607819	1.092733	0.484914	-0.159301	2.384609
85164	199806	0.224383	0.596912	0.372530	-0.124084	2.387354
85164	199807	0.282689	0.617234	0.334545	-0.120622	2.396949
85164	199808	0.191651	0.430969	0.239318	-0.095374	2.400297
85164	199809	0.066877	0.138852	0.071974	0.034491	2.403374
85164	199810	-0.122646	0.135931	0.258578	-0.069299	2.385957
85164	199811	-0.101766	0.108252	0.210018	-0.056251	2.394308
85164	199812	-0.350442	-0.337038	0.013404	-0.030380	2.390681

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
86167	198901	0.629181	0.773659	0.144478	-0.311874	2.202120
86167	198902	0.759641	0.888223	0.128582	-0.334002	2.209303
86167	198903	0.830725	0.896968	0.066243	-0.309949	2.218816
86167	198904	0.896367	0.980125	0.083758	-0.314656	2.216757
86167	198905	0.882358	0.981690	0.099331	-0.321526	2.201007
86167	198906	0.983301	1.012901	0.029600	-0.261311	2.209637
86167	198907	0.960831	0.964465	0.003635	-0.233161	2.225621
86167	198908	0.979706	1.005598	0.025892	-0.258410	2.228552
86167	198909	1.099023	1.128300	0.029278	-0.355982	2.212076
86167	198910	1.122255	1.095146	-0.027109	-0.347093	2.221226
86167	198911	1.434110	1.434294	0.000185	-0.308109	2.228238
86167	198912	1.453499	1.422214	-0.031285	-0.229298	2.246075
86167	199001	1.425943	1.417878	-0.008066	-0.227762	2.238929
86167	199002	1.519954	1.421903	-0.098051	-0.070146	2.243486
86167	199003	1.450788	1.375975	-0.074814	-0.033733	2.248668
86167	199004	1.371682	1.385655	0.013973	-0.060164	2.252346
86167	199005	1.351027	1.445934	0.094907	-0.086234	2.258140
86167	199006	1.330180	1.432595	0.102415	-0.103134	2.261076
86167	199007	1.325377	1.391352	0.065974	-0.097608	2.260888
86167	199008	1.378854	1.430712	0.051858	-0.078656	2.267759
86167	199009	1.351656	1.416524	0.064868	0.053976	2.281597
86167	199010	1.354865	1.492902	0.138036	0.083069	2.289477
86167	199011	1.236379	1.182413	-0.053967	0.218647	2.319854
86167	199012	1.278132	1.350215	0.072083	-0.023330	2.313639
86167	199101	1.388559	1.428853	0.040294	0.046066	2.327618
86167	199102	1.368021	1.572884	0.204862	-0.132595	2.326528
86167	199103	1.390403	1.451950	0.061547	-0.132265	2.327126
86167	199104	1.600242	1.627850	0.027608	-0.142106	2.322991
86167	199105	1.927967	1.885663	-0.042304	-0.126989	2.349976
86167	199106	2.009819	1.990760	-0.019060	-0.143985	2.341730
86167	199107	2.128394	2.109537	-0.018858	-0.114366	2.351401
86167	199108	2.176060	2.113190	-0.062870	-0.099447	2.346529
86167	199109	2.338787	2.240144	-0.098643	-0.126091	2.352934
86167	199110	2.393398	2.320500	-0.072899	-0.119981	2.334280
86167	199111	2.297685	2.209694	-0.087990	-0.115369	2.302022
86167	199112	2.324840	2.218022	-0.106818	0.139283	2.299394
86167	199201	2.393265	2.207566	-0.185698	0.054990	2.290833
86167	199202	2.331875	2.107015	-0.224860	0.069156	2.301279
86167	199203	2.492676	2.431502	-0.061173	-0.112189	2.276546
86167	199204	2.442761	2.312623	-0.130137	-0.015736	2.262886
86167	199205	2.087710	1.957006	-0.130704	-0.062286	2.285362
86167	199206	2.109991	1.846713	-0.263278	-0.011348	2.291361
86167	199207	2.038332	1.875890	-0.162442	-0.036359	2.295578
86167	199208	1.837962	1.680073	-0.157889	-0.070906	2.295990
86167	199209	1.911865	1.638278	-0.273588	-0.018128	2.319344
86167	199210	1.681678	1.316698	-0.364980	-0.006344	2.318834
86167	199211	1.769106	1.460313	-0.308793	-0.049789	2.291726
86167	199212	1.752523	1.470799	-0.281724	-0.081232	2.253748
86167	199301	1.815412	1.439180	-0.376232	-0.083472	2.252846
86167	199302	1.649088	1.287437	-0.361651	-0.089578	2.228945
86167	199303	1.499374	1.160240	-0.339133	-0.119485	2.187149
86167	199304	1.189888	0.849625	-0.340264	-0.179808	2.152604
86167	199305	1.296753	0.667416	-0.629337	0.142779	2.132930
86167	199306	1.210282	0.837662	-0.372620	0.044613	2.097410
86167	199307	1.222228	0.868298	-0.353930	0.018271	2.095415
86167	199308	1.471001	1.079614	-0.391387	0.021252	2.087702
86167	199309	1.470182	1.026820	-0.443362	0.030532	2.074396
86167	199310	1.771268	1.381387	-0.389881	-0.017652	2.023032
86167	199311	1.791379	1.501574	-0.289804	-0.043160	1.977286
86167	199312	1.992106	1.846863	-0.145243	-0.168178	1.918362
86167	199401	1.862316	1.754221	-0.108095	-0.163949	1.876801
86167	199402	1.947468	1.803675	-0.143793	-0.161785	1.814102
86167	199403	2.042951	1.777881	-0.265070	-0.047635	1.804158
86167	199404	2.217081	2.159400	-0.057680	-0.060561	1.801043
86167	199405	2.308297	2.337558	0.029262	-0.212779	1.795855
86167	199406	2.406083	2.218280	-0.187804	-0.158287	1.791762
86167	199407	2.331658	2.347082	0.015424	-0.168047	1.788640
86167	199408	1.794792	1.848439	0.053647	-0.180263	1.790589
86167	199409	1.646680	1.830922	0.184242	-0.214207	1.787308
86167	199410	1.667040	1.753027	0.085987	-0.149210	1.794696
86167	199411	1.526915	1.346086	-0.180829	-0.097820	1.806086
86167	199412	1.254070	0.778912	-0.475158	0.124528	1.798657
86167	199501	1.308623	0.667587	-0.641036	0.175453	1.791447
86167	199502	1.200682	0.550420	-0.650262	0.158966	1.791415
86167	199503	0.840538	0.493469	-0.347069	0.069235	1.802527
86167	199504	0.905035	0.330126	-0.574909	0.109349	1.821732
86167	199505	0.738081	0.165210	-0.572871	0.115274	1.822735
86167	199506	0.544981	0.123959	-0.421022	0.098841	1.812874
86167	199507	0.564526	0.113122	-0.451404	0.109842	1.813986
86167	199508	0.803802	0.326251	-0.477551	0.096582	1.814927
86167	199509	0.786016	0.291327	-0.494689	0.116841	1.817399
86167	199510	0.607945	0.253819	-0.354126	0.077328	1.820758
86167	199511	0.647652	0.314753	-0.332900	0.064440	1.835131
86167	199512	0.545482	0.317267	-0.228215	0.034999	1.855665
86167	199601	0.525522	0.437072	-0.088450	-0.023595	1.867980
86167	199602	0.478333	0.420490	-0.057843	-0.003494	1.852846
86167	199603	0.520925	0.466109	-0.054815	-0.006626	1.879789
86167	199604	0.361443	0.428385	0.066943	-0.052470	1.887825
86167	199605	0.369032	0.551916	0.182885	-0.145343	1.897183
86167	199606	0.534163	0.586523	0.052359	-0.049858	1.915046
86167	199607	0.531268	0.638960	0.107692	-0.077584	1.926385
86167	199608	0.372671	0.630187	0.257516	-0.089889	1.921067
86167	199609	0.488065	0.683887	0.195822	-0.087829	1.929070
86167	199610	0.529659	0.656442	0.126783	-0.043575	1.969631
86167	199611	0.954267	1.066503	0.112236	-0.482784	2.001573
86167	199612	0.978542	1.090676	0.112134	-0.468861	2.077352
86167	199701	1.066775	1.155285	0.088510	-0.432804	2.124697
86167	199702	1.014104	1.095241	0.081137	-0.461616	2.229824
86167	199703	1.060663	1.109168	0.048505	-0.427049	2.246951
86167	199704	1.129147	1.178493	0.049346	-0.392721	2.258885
86167	199705	1.211240	1.169727	-0.041514	-0.358785	2.275752
86167	199706	1.112330	1.075103	-0.037227	-0.427050	2.323353
86167	199707	1.064544	0.980717	-0.083827	-0.395242	2.342088
86167	199708	1.042968	0.949009	-0.093959	-0.402442	2.350104
86167	199709	1.109734	1.077667	-0.032066	-0.857282	2.343250
86167	199710	1.283985	1.283276	-0.000709	-0.602681	2.367840
86167	199711	1.071201	1.006842	-0.064359	-0.174448	2.376460
86167	199712	1.093633	0.975363	-0.118271	-0.160291	2.405862
86167	199801	0.958193	0.836700	-0.121493	-0.143315	2.418879
86167	199802	0.970418	0.886534	-0.083884	-0.140664	2.409501
86167	199803	0.946632	0.800750	-0.145882	-0.091381	2.400728
86167	199804	0.906555	0.804254	-0.102301	-0.098225	2.373630
86167	199805	0.857708	0.787829	-0.069879	-0.099467	2.368358
86167	199806	0.815413	0.753808	-0.061605	-0.094732	2.368618
86167	199807	0.839119	0.766784	-0.072335	-0.083716	2.359970
86167	199808	0.856653	0.763845	-0.092808	-0.082376	2.362390
86167	199809	0.702234	0.515740	-0.186494	0.294606	2.364342
86167	199810	0.467384	0.161665	-0.305719	0.317453	2.360283
86167	199811	0.379829	0.333371	-0.046458	0.023683	2.345031
86167	199812	0.345524	0.305844	-0.039680	0.032824	2.335752

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
86845	198901	-0.075950	-0.137879	-0.061929	-0.003885	2.086573
86845	198902	-0.216217	-0.275233	-0.059015	0.040490	2.111584
86845	198903	-0.216912	-0.215227	0.001685	-0.032163	2.119785
86845	198904	-0.225999	-0.229879	-0.003880	-0.021351	2.125664
86845	198905	-0.251604	-0.227348	0.024256	-0.029890	2.122128
86845	198906	-0.138039	-0.223570	-0.085531	0.050424	2.140744
86845	198907	-0.299512	-0.439113	-0.139601	0.116725	2.140088
86845	198908	-0.319254	-0.391162	-0.071908	0.090921	2.163241
86845	198909	-0.009542	0.075949	0.085491	-0.179072	2.160002
86845	198910	0.301815	0.394628	0.092813	-0.215165	2.175491
86845	198911	0.406633	0.676028	0.269395	-0.352792	2.170887
86845	198912	0.440821	0.740152	0.299331	-0.317224	2.183329
86845	199001	0.463974	0.834469	0.370494	-0.323318	2.192950
86845	199002	0.503755	0.903449	0.399693	-0.303197	2.198539
86845	199003	0.594589	0.928595	0.334007	-0.249098	2.211291
86845	199004	0.610524	0.925131	0.314607	-0.224786	2.237909
86845	199005	0.562086	0.970754	0.408667	-0.238198	2.247390
86845	199006	0.461076	0.906847	0.445771	-0.243709	2.240175
86845	199007	0.560284	1.030633	0.470349	-0.267856	2.238317
86845	199008	0.596491	1.090812	0.494321	-0.270263	2.247684
86845	199009	0.619182	1.266153	0.646972	-0.235764	2.250618
86845	199010	0.335908	0.920864	0.584957	-0.211960	2.256873
86845	199011	0.333268	0.600036	0.266769	-0.066152	2.284420
86845	199012	0.396202	0.503134	0.106932	-0.056463	2.291910
86845	199101	0.269991	0.418865	0.148874	-0.082048	2.309099
86845	199102	0.272076	0.467974	0.195899	-0.111970	2.317028
86845	199103	0.130653	0.332244	0.201591	-0.159003	2.327870
86845	199104	0.106121	0.396181	0.290060	-0.223990	2.333288
86845	199105	0.326637	0.570009	0.243372	-0.224051	2.356177
86845	199106	0.455608	0.720478	0.264870	-0.275749	2.354187
86845	199107	0.531796	0.885555	0.353759	-0.287586	2.371244
86845	199108	0.580245	0.796324	0.216079	-0.250512	2.375565
86845	199109	0.518239	0.644800	0.126561	-0.153511	2.390612
86845	199110	0.570959	0.687164	0.116205	-0.154981	2.378652
86845	199111	0.728053	1.003680	0.275628	-0.222211	2.368333
86845	199112	0.611466	1.104102	0.492636	-0.252322	2.363990
86845	199201	0.787737	0.988033	0.200296	-0.195709	2.378300
86845	199202	1.066911	1.365039	0.298128	-0.221644	2.356218
86845	199203	1.234510	1.535812	0.301302	-0.323796	2.329932
86845	199204	0.988659	1.307479	0.318820	-0.287820	2.317985
86845	199205	0.901674	1.016122	0.114448	-0.192921	2.336547
86845	199206	0.980892	1.134592	0.153700	-0.201165	2.319811
86845	199207	0.702546	0.728501	0.025956	-0.118145	2.340035
86845	199208	0.533837	0.739994	0.206157	-0.213958	2.334301
86845	199209	0.367944	0.531365	0.163421	-0.183804	2.353273
86845	199210	0.433432	0.639140	0.205708	-0.198026	2.349543
86845	199211	0.191449	0.343485	0.152036	-0.176221	2.328953
86845	199212	0.266569	0.590518	0.323949	-0.282107	2.291567
86845	199301	0.309564	0.683020	0.373456	-0.300694	2.280893
86845	199302	0.224633	0.663657	0.439023	-0.307356	2.250281
86845	199303	0.162498	0.761170	0.598672	-0.383916	2.218282
86845	199304	0.312758	0.787722	0.474964	-0.341371	2.163220
86845	199305	0.596535	1.055020	0.458485	-0.276915	2.142900
86845	199306	0.711825	1.116399	0.404573	-0.298064	2.142679
86845	199307	0.835520	1.118438	0.282919	-0.289941	2.142460
86845	199308	0.909980	1.196139	0.286160	-0.277539	2.127065
86845	199309	0.989721	1.168668	0.178947	-0.243905	2.111706
86845	199310	0.807352	1.019233	0.211881	-0.269533	2.088434
86845	199311	0.823084	1.022038	0.198954	-0.266652	2.040642
86845	199312	0.770359	0.916569	0.146209	-0.242721	1.998236
86845	199401	0.829450	0.868615	0.039165	-0.211698	1.969690
86845	199402	0.912032	0.925323	0.013291	-0.210155	1.906369
86845	199403	0.819917	0.784344	-0.035574	-0.091580	1.898738
86845	199404	0.977389	1.014795	0.037405	-0.136096	1.884943
86845	199405	0.770777	0.880373	0.109596	-0.229451	1.882299
86845	199406	0.635511	0.764742	0.129231	-0.191571	1.863073
86845	199407	0.687620	0.899522	0.211902	-0.212015	1.864545
86845	199408	0.761182	0.838254	0.077072	-0.142099	1.853442
86845	199409	0.715534	0.822327	0.106794	-0.166332	1.843280
86845	199410	0.954241	0.990977	0.036736	-0.097225	1.846854
86845	199411	1.056635	1.029270	-0.027365	-0.090778	1.851225
86845	199412	0.967401	0.997076	0.029675	-0.018252	1.850583
86845	199501	0.681337	0.816767	0.135430	-0.056448	1.848960
86845	199502	0.616339	0.712112	0.095773	-0.096233	1.851598
86845	199503	0.722723	0.766963	0.044241	-0.042609	1.859748
86845	199504	0.719572	0.781674	0.062102	-0.181071	1.870978
86845	199505	0.585334	0.622395	0.037061	-0.140039	1.873490
86845	199506	0.549581	0.571689	0.022108	-0.127365	1.873699
86845	199507	0.574681	0.658460	0.083779	-0.163850	1.873865
86845	199508	0.713466	0.797766	0.084300	-0.366016	1.876358
86845	199509	0.661403	0.807325	0.145922	-0.376895	1.867892
86845	199510	0.551201	0.715493	0.164292	-0.382226	1.875056
86845	199511	0.539931	0.682023	0.142092	-0.359910	1.893335
86845	199512	0.564956	0.686925	0.121969	-0.345222	1.924600
86845	199601	0.647049	0.743599	0.096550	-0.334854	1.945150
86845	199602	0.638768	0.793754	0.154987	-0.349948	1.939292
86845	199603	0.624327	0.829254	0.204927	-0.399813	1.953885
86845	199604	0.627529	0.838270	0.210741	-0.435820	1.974145
86845	199605	0.618364	0.789383	0.171018	-0.382566	1.984802
86845	199606	0.646782	0.805068	0.158286	-0.332513	1.982551
86845	199607	0.623298	0.739248	0.115950	-0.286542	1.993107
86845	199608	0.450239	0.656394	0.206155	-0.181783	1.987998
86845	199609	0.487432	0.664947	0.177515	-0.215546	2.002898
86845	199610	0.544867	0.742777	0.197909	-0.152548	2.018581
86845	199611	0.542238	0.707876	0.165638	-0.584847	2.068469
86845	199612	0.535237	0.690993	0.155756	-0.544576	2.118226
86845	199701	0.554246	0.651875	0.097628	-0.463399	2.153871
86845	199702	0.604685	0.697718	0.093033	-0.501883	2.253622
86845	199703	0.601675	0.678734	0.077059	-0.487560	2.262754
86845	199704	0.605926	0.648260	0.042334	-0.403978	2.284934
86845	199705	0.664030	0.726647	0.062617	-0.455914	2.296576
86845	199706	0.669990	0.730741	0.060751	-0.504770	2.349460
86845	199707	0.662864	0.708925	0.046062	-0.499599	2.350761
86845	199708	0.669147	0.663580	-0.005567	-0.488189	2.385365
86845	199709	0.781747	0.813112	0.031365	-0.964903	2.384135
86845	199710	0.808881	0.787544	-0.021338	-0.541725	2.410006
86845	199711	0.860980	0.844466	-0.016515	-0.317643	2.417846
86845	199712	0.885192	0.830241	-0.054951	-0.295383	2.438521
86845	199801	0.846529	0.833927	-0.012601	-0.325652	2.438955
86845	199802	0.792124	0.777145	-0.014979	-0.278713	2.425638
86845	199803	0.760154	0.750595	-0.009559	-0.273320	2.433465
86845	199804	0.737245	0.754016	0.016770	-0.302464	2.423780
86845	199805	0.710048	0.699841	-0.010207	-0.239455	2.425854
86845	199806	0.680432	0.691559	0.011127	-0.256221	2.436760
86845	199807	0.687388	0.706318	0.018930	-0.248477	2.441286
86845	199808	0.684420	0.697740	0.013320	-0.245708	2.445158
86845	199809	0.600308	0.532207	-0.068102	0.305387	2.446004
86845	199810	0.500728	0.478996	-0.021732	0.055863	2.439295
86845	199811	0.469171	0.390791	-0.078379	0.155644	2.436781
86845	199812	0.451557	0.431023	-0.020534	0.116429	2.419389

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
88891	198901	0.362477	0.112388	-0.250089	-0.072615	2.152811
88891	198902	-0.273683	-0.742269	-0.468586	0.107599	2.172476
88891	198903	0.238455	-0.358336	-0.596791	0.095686	2.183588
88891	198904	-0.221839	-0.509042	-0.287203	0.057116	2.170997
88891	198905	-0.370097	-0.605347	-0.235250	0.043782	2.178089
88891	198906	-0.644148	-0.636478	0.007671	0.004038	2.221557
88891	198907	-0.653387	-0.587596	0.065791	-0.010177	2.225973
88891	198908	-0.547391	-0.421052	0.126339	-0.027552	2.241155
88891	198909	-0.706587	-0.660456	0.046131	0.029697	2.253412
88891	198910	-0.616908	-0.526342	0.090566	0.020234	2.258906
88891	198911	-0.087670	-0.212415	-0.124745	0.082045	2.268366
88891	198912	-0.132249	-0.192268	-0.060019	0.069263	2.269417
88891	199001	-0.018076	-0.017762	0.000314	0.058021	2.282575
88891	199002	0.385555	0.567710	0.182155	-0.032049	2.308139
88891	199003	0.383731	0.415615	0.031884	-0.005280	2.324236
88891	199004	0.458525	0.442537	-0.015988	-0.001822	2.340123
88891	199005	0.399875	0.397330	-0.002545	0.002372	2.348174
88891	199006	0.474113	0.384185	-0.089928	0.016655	2.345134
88891	199007	0.449057	0.295506	-0.153551	0.025268	2.330587
88891	199008	0.459567	0.258819	-0.200748	0.032952	2.361199
88891	199009	0.811875	0.906380	0.094505	-0.033528	2.377857
88891	199010	0.836582	0.941697	0.105115	-0.024709	2.379977
88891	199011	0.267014	0.366274	0.099260	-0.025712	2.435699
88891	199012	0.568121	0.792254	0.224133	-0.183512	2.450500
88891	199101	0.654485	0.811304	0.156818	-0.142364	2.453963
88891	199102	0.713542	0.753454	0.039912	-0.129045	2.462131
88891	199103	0.385445	0.809084	0.423639	-0.313941	2.367919
88891	199104	0.402949	0.837689	0.434740	-0.326739	2.354257
88891	199105	0.509998	0.958371	0.448373	-0.343053	2.379221
88891	199106	0.637466	0.800295	0.162829	-0.239073	2.396449
88891	199107	0.637020	0.913310	0.276290	-0.245735	2.406960
88891	199108	0.822126	1.065693	0.243567	-0.220968	2.394130
88891	199109	0.875957	0.957621	0.081664	-0.192479	2.396913
88891	199110	0.874781	1.030000	0.155219	-0.200420	2.386527
88891	199111	0.703795	0.738590	0.034795	-0.196358	2.403791
88891	199112	0.224816	0.039897	-0.184919	0.048161	2.393938
88891	199201	-0.015437	0.055043	0.070480	-0.011385	2.379279
88891	199202	-0.030928	0.013281	0.044209	-0.004574	2.373380
88891	199203	-0.478098	-0.664205	-0.186107	0.224656	2.342982
88891	199204	-0.599546	-0.848343	-0.248797	0.198804	2.347664
88891	199205	-0.432977	-0.761168	-0.328191	0.233810	2.371366
88891	199206	-0.532564	-0.593737	-0.061173	0.200778	2.321049
88891	199207	-0.563020	-0.687610	-0.124590	0.221099	2.342574
88891	199208	-0.645519	-0.719312	-0.073793	0.208473	2.339181
88891	199209	-0.454962	-0.543377	-0.088415	0.199999	2.330809
88891	199210	-0.514276	-0.670730	-0.156454	0.223646	2.340563
88891	199211	-0.463680	-0.709589	-0.245908	0.231801	2.312938
88891	199212	-0.337476	-0.603522	-0.266046	0.237925	2.283301
88891	199301	-0.323333	-0.721036	-0.397703	0.277778	2.284416
88891	199302	-0.252650	-0.581948	-0.329297	0.260437	2.241321
88891	199303	0.491047	0.672530	0.181482	-0.107372	2.214300
88891	199304	1.421265	2.001728	0.580463	-0.319099	2.150593
88891	199305	1.121141	1.957930	0.836789	-0.385010	2.136119
88891	199306	1.000271	1.760265	0.759994	-0.364086	2.124566
88891	199307	0.723110	1.140237	0.417127	-0.310597	2.135236
88891	199308	0.580130	1.001606	0.421475	-0.308133	2.115204
88891	199309	0.513924	1.076558	0.562635	-0.343618	2.096663
88891	199310	0.532302	0.938204	0.405902	-0.312101	2.065060
88891	199311	0.566529	0.993885	0.427356	-0.299342	1.998116
88891	199312	0.447081	0.875941	0.428860	-0.257211	1.949139
88891	199401	0.654684	1.137649	0.482965	-0.283907	1.918480
88891	199402	0.585902	0.983713	0.397811	-0.262444	1.881001
88891	199403	0.334088	0.730614	0.396526	-0.203688	1.873925
88891	199404	-0.449561	-0.447849	0.001711	-0.007632	1.863319
88891	199405	-0.595949	-0.709827	-0.113878	0.112324	1.861294
88891	199406	-0.489564	-0.837931	-0.348368	0.165764	1.840322
88891	199407	-0.464312	-0.692810	-0.228498	0.126455	1.833839
88891	199408	-0.636080	-0.996531	-0.360451	0.214719	1.852412
88891	199409	-0.563822	-0.929089	-0.365267	0.227584	1.848044
88891	199410	-0.534115	-0.944304	-0.410189	0.195537	1.849060
88891	199411	-0.700266	-1.147287	-0.447021	0.210352	1.846317
88891	199412	-0.407013	-1.143827	-0.736814	0.198342	1.846856
88891	199501	-0.710087	-1.570429	-0.860341	0.220729	1.855365
88891	199502	-0.639655	-1.165481	-0.525826	0.168889	1.854879
88891	199503	-0.293122	-0.728424	-0.435302	0.122480	1.871351
88891	199504	-0.060067	-0.389588	-0.329522	0.112478	1.879673
88891	199505	0.008622	-0.362110	-0.370732	0.129503	1.874605
88891	199506	0.052499	-0.136393	-0.188893	0.093982	1.863297
88891	199507	0.198534	0.049604	-0.148930	0.084387	1.862323
88891	199508	0.366825	0.520416	0.153591	-0.215646	1.867247
88891	199509	0.292810	0.410335	0.117525	-0.191430	1.868998
88891	199510	0.347885	0.515029	0.167144	-0.211653	1.873986
88891	199511	0.298749	0.540004	0.241255	-0.234759	1.878893
88891	199512	0.187359	0.524176	0.336817	-0.260160	1.905000
88891	199601	0.183629	0.412235	0.228606	-0.185473	1.919624
88891	199602	0.417292	0.502404	0.085112	-0.142184	1.928401
88891	199603	0.361195	0.466603	0.105408	-0.132016	1.936422
88891	199604	0.463318	0.691309	0.227990	-0.262136	1.969004
88891	199605	0.346501	0.494238	0.147737	-0.153075	1.971569
88891	199606	0.396368	0.606904	0.210536	-0.183279	1.983699
88891	199607	0.360744	0.603019	0.242275	-0.189328	1.988191
88891	199608	0.352395	0.288787	-0.063608	-0.019595	1.985974
88891	199609	0.195678	0.096278	-0.099400	0.000398	2.000891
88891	199610	0.009452	-0.098567	-0.108019	0.007304	2.027705
88891	199611	0.199312	0.215711	0.016398	-0.137999	2.071684
88891	199612	0.249024	0.249762	0.000738	-0.129372	2.127198
88891	199701	0.302218	0.230493	-0.071724	-0.086310	2.177317
88891	199702	0.190628	0.224494	0.033866	-0.127741	2.249304
88891	199703	0.161945	0.186732	0.024786	-0.134300	2.277852
88891	199704	0.064071	-0.029494	-0.093565	-0.068367	2.296416
88891	199705	0.025443	-0.012831	-0.038274	-0.119320	2.299571
88891	199706	0.094776	0.057388	-0.037388	-0.113776	2.349894
88891	199707	0.097761	0.015394	-0.082367	-0.092337	2.354837
88891	199708	0.084980	0.142762	0.057783	-0.152160	2.332119
88891	199709	0.385393	0.509739	0.124346	-0.329136	2.337201
88891	199710	0.370721	0.534639	0.163918	-0.330037	2.347388
88891	199711	0.393036	0.664739	0.271703	-0.346866	2.358336
88891	199712	0.394344	0.637205	0.242860	-0.323042	2.384368
88891	199801	0.407280	0.618209	0.210929	-0.287273	2.371461
88891	199802	0.536905	0.650007	0.113102	-0.234802	2.375214
88891	199803	0.500245	0.654749	0.154504	-0.244484	2.384177
88891	199804	0.597850	0.698134	0.100284	-0.210074	2.374571
88891	199805	0.574691	0.725014	0.150323	-0.224898	2.369743
88891	199806	0.535690	0.671700	0.136010	-0.225469	2.389864
88891	199807	0.571466	0.729447	0.157981	-0.227282	2.394623
88891	199808	0.600154	0.735052	0.134898	-0.225971	2.384988
88891	199809	0.463540	0.603018	0.139479	-0.143677	2.394025
88891	199810	0.535646	0.579502	0.043856	-0.078488	2.382728
88891	199811	0.378317	0.292515	-0.085801	0.043768	2.387368
88891	199812	0.374864	0.372927	-0.001937	0.002297	2.375613

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
89333	198901	0.213986	0.326786	0.112800	-0.523201	2.103061
89333	198902	0.142112	0.222526	0.080414	-0.436764	2.107237
89333	198903	0.155342	0.235265	0.079923	-0.464675	2.111214
89333	198904	0.075212	0.090687	0.015475	-0.349846	2.114467
89333	198905	0.036279	-0.002410	-0.038689	-0.284288	2.120559
89333	198906	0.002068	-0.034849	-0.036917	-0.283992	2.132106
89333	198907	0.047043	-0.001059	-0.048101	-0.286493	2.135369
89333	198908	0.101830	0.135222	0.033392	-0.315305	2.133415
89333	198909	0.461252	0.594452	0.133200	-0.621663	2.139063
89333	198910	0.430938	0.579227	0.148288	-0.594202	2.139012
89333	198911	0.482210	0.602055	0.119845	-0.329457	2.137521
89333	198912	0.488957	0.589719	0.100761	-0.294572	2.144529
89333	199001	0.470520	0.592911	0.122391	-0.288280	2.162568
89333	199002	0.595764	0.654922	0.059158	-0.181320	2.177190
89333	199003	0.524085	0.609195	0.085111	-0.192171	2.192585
89333	199004	0.613117	0.739827	0.126710	-0.200592	2.194338
89333	199005	0.624296	0.727264	0.102968	-0.164132	2.199153
89333	199006	0.632120	0.704194	0.072074	-0.155379	2.187288
89333	199007	0.598383	0.663133	0.064751	-0.157041	2.183271
89333	199008	0.540195	0.584026	0.043830	-0.142581	2.202954
89333	199009	0.320190	0.180455	-0.139735	0.133680	2.211777
89333	199010	0.392600	0.244113	-0.148487	0.147437	2.212869
89333	199011	0.268930	0.097235	-0.171695	0.122765	2.242146
89333	199012	0.314838	0.178931	-0.135907	0.029561	2.240312
89333	199101	0.402610	0.156081	-0.246529	0.107255	2.245661
89333	199102	0.297178	0.140476	-0.156702	0.015691	2.237180
89333	199103	0.318041	0.118281	-0.199760	0.069455	2.252451
89333	199104	0.211205	-0.004569	-0.215774	0.076960	2.256156
89333	199105	0.172795	0.034183	-0.138612	0.011613	2.263714
89333	199106	0.182617	0.102702	-0.079915	-0.024040	2.272368
89333	199107	0.223081	0.198346	-0.024735	-0.036695	2.286741
89333	199108	0.237688	0.232011	-0.005677	-0.046652	2.288461
89333	199109	0.219414	0.189671	-0.029743	-0.030268	2.298941
89333	199110	0.257280	0.248168	-0.009112	-0.034053	2.293772
89333	199111	0.282398	0.232459	-0.049939	-0.002864	2.296130
89333	199112	0.181867	0.130519	-0.051348	0.110261	2.290221
89333	199201	0.137479	0.174446	0.036967	0.003426	2.284220
89333	199202	0.092714	0.115889	0.023175	-0.006698	2.295772
89333	199203	0.245949	0.201366	-0.044582	0.010779	2.282505
89333	199204	0.206793	0.188943	-0.017850	0.009022	2.284427
89333	199205	0.218832	0.335145	0.116313	-0.069017	2.317784
89333	199206	0.151089	0.283102	0.132013	-0.073574	2.308820
89333	199207	0.074015	0.163032	0.089017	-0.062441	2.342762
89333	199208	0.159363	0.170151	0.010787	-0.028148	2.374987
89333	199209	0.114147	0.147193	0.033046	-0.037564	2.386632
89333	199210	0.057993	0.086391	0.028398	-0.041625	2.391764
89333	199211	0.301089	0.265392	-0.035698	-0.037584	2.364005
89333	199212	0.479430	0.580871	0.101441	-0.131463	2.338133
89333	199301	0.232421	0.535506	0.303084	-0.222015	2.332073
89333	199302	0.222307	0.658459	0.436151	-0.270169	2.282924
89333	199303	0.217385	0.706848	0.489463	-0.357244	2.244079
89333	199304	0.325255	0.744533	0.419278	-0.420858	2.200895
89333	199305	0.510259	0.756474	0.246216	-0.183905	2.180268
89333	199306	0.458383	0.622496	0.164114	-0.134035	2.195822
89333	199307	0.442239	0.606556	0.164317	-0.138268	2.183333
89333	199308	0.424152	0.653265	0.229113	-0.167167	2.145666
89333	199309	0.417360	0.622736	0.205375	-0.150397	2.131678
89333	199310	0.422006	0.677355	0.255348	-0.215722	2.100630
89333	199311	0.306587	0.704427	0.397840	-0.285026	2.030777
89333	199312	0.146355	0.457858	0.311503	-0.206693	2.013335
89333	199401	0.167395	0.472661	0.305265	-0.222641	1.968540
89333	199402	0.178518	0.489399	0.310881	-0.224494	1.903269
89333	199403	0.191129	0.531614	0.340485	-0.199795	1.898729
89333	199404	0.115046	0.456762	0.341716	-0.127013	1.884333
89333	199405	0.021999	0.504415	0.482416	-0.235085	1.879735
89333	199406	0.220969	0.611901	0.390932	-0.195110	1.862605
89333	199407	0.652575	0.761183	0.108608	-0.065946	1.867644
89333	199408	0.891677	0.768265	-0.123412	-0.059000	1.860322
89333	199409	0.968049	0.803132	-0.164917	-0.059947	1.858087
89333	199410	1.053110	0.745679	-0.307431	0.004578	1.856876
89333	199411	1.104489	0.667391	-0.437097	0.030498	1.853623
89333	199412	1.146047	0.771376	-0.374671	0.028339	1.848966
89333	199501	1.390424	0.872421	-0.518003	-0.003235	1.832528
89333	199502	1.295470	0.920486	-0.374984	-0.066565	1.830726
89333	199503	1.362086	1.051784	-0.310302	-0.067043	1.836273
89333	199504	1.211093	0.881343	-0.329750	-0.078054	1.833344
89333	199505	1.150806	0.864146	-0.286660	-0.086540	1.821283
89333	199506	0.980783	0.783696	-0.197087	-0.123908	1.818256
89333	199507	0.756860	0.811253	0.054394	-0.198264	1.810711
89333	199508	0.680648	1.074126	0.393478	-0.314548	1.795347
89333	199509	0.572060	0.991007	0.418947	-0.296837	1.795228
89333	199510	0.510520	0.970584	0.460065	-0.301550	1.796079
89333	199511	0.576997	1.079380	0.502383	-0.304444	1.814541
89333	199512	0.624700	1.079535	0.454835	-0.304211	1.846763
89333	199601	0.467143	1.026051	0.558907	-0.302195	1.864940
89333	199602	0.407764	0.966906	0.559142	-0.272031	1.863584
89333	199603	0.329155	0.858742	0.529587	-0.264213	1.880664
89333	199604	0.386525	0.934674	0.548150	-0.287774	1.893527
89333	199605	0.323664	0.854290	0.530626	-0.273128	1.918467
89333	199606	0.374370	0.859756	0.485387	-0.247496	1.909742
89333	199607	0.348014	0.730135	0.382121	-0.201641	1.928135
89333	199608	0.254686	0.381771	0.127084	-0.063976	1.960822
89333	199609	0.267961	0.270222	0.002261	-0.011159	1.980911
89333	199610	0.283540	0.223385	-0.060155	0.032226	2.010635
89333	199611	0.211696	0.274542	0.062845	-0.377955	2.073514
89333	199612	0.214438	0.345577	0.131139	-0.401387	2.113248
89333	199701	0.271840	0.418710	0.146871	-0.391417	2.172641
89333	199702	0.271710	0.396426	0.124716	-0.323697	2.298936
89333	199703	0.297596	0.403165	0.105568	-0.298963	2.361328
89333	199704	0.295096	0.374785	0.079689	-0.275986	2.367840
89333	199705	0.319363	0.390206	0.070844	-0.282496	2.391340
89333	199706	0.338882	0.444717	0.105835	-0.321446	2.444231
89333	199707	0.346043	0.484500	0.138458	-0.368130	2.553657
89333	199708	0.335649	0.549231	0.213582	-0.432512	2.544326
89333	199709	0.393030	0.608859	0.215829	-0.648488	2.578847
89333	199710	0.257407	0.571181	0.313774	-0.684235	2.595478
89333	199711	0.317944	0.696445	0.378500	-0.523416	2.598344
89333	199712	0.198660	0.517630	0.318970	-0.431849	2.613500
89333	199801	0.166600	0.456565	0.289965	-0.389706	2.643515
89333	199802	0.113753	0.453314	0.339560	-0.413527	2.667203
89333	199803	0.102461	0.475527	0.373066	-0.434869	2.642770
89333	199804	0.089168	0.515369	0.426201	-0.436656	2.626193
89333	199805	0.125821	0.523540	0.397719	-0.398422	2.666280
89333	199806	0.155667	0.559820	0.404153	-0.396615	2.679522
89333	199807	0.146495	0.573736	0.427241	-0.395725	2.682268
89333	199808	0.160377	0.561619	0.401242	-0.358737	2.686884
89333	199809	0.121627	0.608591	0.486964	-0.263905	2.687508
89333	199810	0.354176	0.788814	0.434639	-0.186647	2.672933
89333	199811	0.504336	0.778690	0.274353	-0.067389	2.672152
89333	199812	0.663961	1.002989	0.339028	-0.094543	2.647336

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
90203	198901	0.154750	-0.095724	-0.250474	0.132167	1.910880
90203	198902	0.025671	-0.089699	-0.115370	0.068689	1.896746
90203	198903	-0.012545	-0.108150	-0.095605	0.066745	1.842374
90203	198904	-0.018125	-0.086414	-0.068290	0.054731	1.803307
90203	198905	0.032824	-0.046588	-0.079412	0.089407	1.854669
90203	198906	0.023163	-0.030874	-0.054037	0.073206	1.855357
90203	198907	0.038125	0.024871	-0.013254	0.043597	1.841199
90203	198908	-0.017491	0.043477	0.060969	0.016710	1.862866
90203	198909	-0.000008	0.000073	0.000080	-0.135047	2.129512
90203	198910	0.000000	0.000000	0.000000	NaN	2.340494
90203	198911	NA	NA	NA	NA	NA
90203	198912	NA	NA	NA	NA	NA
90203	199001	NA	NA	NA	NA	NA
90203	199002	NA	NA	NA	NA	NA
90203	199003	NA	NA	NA	NA	NA
90203	199004	NA	NA	NA	NA	NA
90203	199005	NA	NA	NA	NA	NA
90203	199006	NA	NA	NA	NA	NA
90203	199007	NA	NA	NA	NA	NA
90203	199008	NA	NA	NA	NA	NA
90203	199009	NA	NA	NA	NA	NA
90203	199010	NA	NA	NA	NA	NA
90203	199011	NA	NA	NA	NA	NA
90203	199012	NA	NA	NA	NA	NA
90203	199101	NA	NA	NA	NA	NA
90203	199102	NA	NA	NA	NA	NA
90203	199103	NA	NA	NA	NA	NA
90203	199104	NA	NA	NA	NA	NA
90203	199105	NA	NA	NA	NA	NA
90203	199106	NA	NA	NA	NA	NA
90203	199107	NA	NA	NA	NA	NA
90203	199108	NA	NA	NA	NA	NA
90203	199109	NA	NA	NA	NA	NA
90203	199110	NA	NA	NA	NA	NA
90203	199111	NA	NA	NA	NA	NA
90203	199112	NA	NA	NA	NA	NA
90203	199201	NA	NA	NA	NA	NA
90203	199202	NA	NA	NA	NA	NA
90203	199203	NA	NA	NA	NA	NA
90203	199204	NA	NA	NA	NA	NA
90203	199205	NA	NA	NA	NA	NA
90203	199206	NA	NA	NA	NA	NA
90203	199207	NA	NA	NA	NA	NA
90203	199208	NA	NA	NA	NA	NA
90203	199209	NA	NA	NA	NA	NA
90203	199210	NA	NA	NA	NA	NA
90203	199211	NA	NA	NA	NA	NA
90203	199212	NA	NA	NA	NA	NA
90203	199301	NA	NA	NA	NA	NA
90203	199302	NA	NA	NA	NA	NA
90203	199303	NA	NA	NA	NA	NA
90203	199304	NA	NA	NA	NA	NA
90203	199305	NA	NA	NA	NA	NA
90203	199306	NA	NA	NA	NA	NA
90203	199307	NA	NA	NA	NA	NA
90203	199308	NA	NA	NA	NA	NA
90203	199309	NA	NA	NA	NA	NA
90203	199310	NA	NA	NA	NA	NA
90203	199311	NA	NA	NA	NA	NA
90203	199312	NA	NA	NA	NA	NA
90203	199401	NA	NA	NA	NA	NA
90203	199402	NA	NA	NA	NA	NA
90203	199403	NA	NA	NA	NA	NA
90203	199404	NA	NA	NA	NA	NA
90203	199405	NA	NA	NA	NA	NA
90203	199406	NA	NA	NA	NA	NA
90203	199407	NA	NA	NA	NA	NA
90203	199408	NA	NA	NA	NA	NA
90203	199409	NA	NA	NA	NA	NA
90203	199410	NA	NA	NA	NA	NA
90203	199411	NA	NA	NA	NA	NA
90203	199412	NA	NA	NA	NA	NA
90203	199501	NA	NA	NA	NA	NA
90203	199502	NA	NA	NA	NA	NA
90203	199503	NA	NA	NA	NA	NA
90203	199504	NA	NA	NA	NA	NA
90203	199505	NA	NA	NA	NA	NA
90203	199506	NA	NA	NA	NA	NA
90203	199507	NA	NA	NA	NA	NA
90203	199508	NA	NA	NA	NA	NA
90203	199509	NA	NA	NA	NA	NA
90203	199510	NA	NA	NA	NA	NA
90203	199511	NA	NA	NA	NA	NA
90203	199512	NA	NA	NA	NA	NA
90203	199601	NA	NA	NA	NA	NA
90203	199602	NA	NA	NA	NA	NA
90203	199603	NA	NA	NA	NA	NA
90203	199604	NA	NA	NA	NA	NA
90203	199605	NA	NA	NA	NA	NA
90203	199606	NA	NA	NA	NA	NA
90203	199607	NA	NA	NA	NA	NA
90203	199608	NA	NA	NA	NA	NA
90203	199609	NA	NA	NA	NA	NA
90203	199610	NA	NA	NA	NA	NA
90203	199611	NA	NA	NA	NA	NA
90203	199612	NA	NA	NA	NA	NA
90203	199701	NA	NA	NA	NA	NA
90203	199702	NA	NA	NA	NA	NA
90203	199703	NA	NA	NA	NA	NA
90203	199704	NA	NA	NA	NA	NA
90203	199705	NA	NA	NA	NA	NA
90203	199706	NA	NA	NA	NA	NA
90203	199707	NA	NA	NA	NA	NA
90203	199708	NA	NA	NA	NA	NA
90203	199709	NA	NA	NA	NA	NA
90203	199710	NA	NA	NA	NA	NA
90203	199711	NA	NA	NA	NA	NA
90203	199712	NA	NA	NA	NA	NA
90203	199801	NA	NA	NA	NA	NA
90203	199802	NA	NA	NA	NA	NA
90203	199803	NA	NA	NA	NA	NA
90203	199804	NA	NA	NA	NA	NA
90203	199805	NA	NA	NA	NA	NA
90203	199806	NA	NA	NA	NA	NA
90203	199807	NA	NA	NA	NA	NA
90203	199808	NA	NA	NA	NA	NA
90203	199809	NA	NA	NA	NA	NA
90203	199810	NA	NA	NA	NA	NA
90203	199811	NA	NA	NA	NA	NA
90203	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
91540	198901	0.441519	0.366533	-0.074986	0.010858	2.013308
91540	198902	0.342805	0.292040	-0.050765	-0.002838	2.021650
91540	198903	0.192043	0.307349	0.115306	-0.039805	2.023627
91540	198904	-0.004139	0.031359	0.035498	-0.002462	2.032562
91540	198905	-0.174116	0.086986	0.261102	-0.055995	2.039914
91540	198906	-0.144444	0.192940	0.337384	-0.080231	2.059287
91540	198907	-0.188360	0.139787	0.328147	-0.066175	2.061984
91540	198908	-0.193751	0.120104	0.313855	-0.065819	2.072262
91540	198909	-0.212970	0.024254	0.237224	-0.048013	2.062017
91540	198910	-0.133143	0.145139	0.278283	-0.108643	2.066296
91540	198911	-0.087673	0.104707	0.192381	-0.089839	2.078655
91540	198912	0.218855	0.178270	-0.040585	0.017561	2.104422
91540	199001	0.228829	0.144328	-0.084501	0.032695	2.132536
91540	199002	0.216769	0.114412	-0.102357	0.042200	2.132404
91540	199003	0.298587	0.157447	-0.141140	0.051333	2.153218
91540	199004	0.368252	0.271658	-0.096594	0.040380	2.179588
91540	199005	0.529041	0.229552	-0.299488	0.133046	2.190830
91540	199006	0.549625	0.303537	-0.246088	0.098648	2.193519
91540	199007	0.413040	0.313015	-0.100025	0.057995	2.190465
91540	199008	0.403048	0.332750	-0.070299	0.050015	2.195745
91540	199009	0.473717	0.515036	0.041319	0.041699	2.182008
91540	199010	0.415342	0.401322	-0.014020	0.091505	2.194437
91540	199011	0.379141	0.512307	0.133166	0.047794	2.212739
91540	199012	0.019869	0.414103	0.394234	-0.039921	2.182412
91540	199101	-0.047842	0.425349	0.473190	-0.035987	2.152850
91540	199102	0.009784	0.589418	0.579634	-0.046274	2.153702
91540	199103	-0.011157	0.559465	0.570621	-0.048246	2.169141
91540	199104	0.048081	0.671152	0.623072	-0.051675	2.154081
91540	199105	0.112916	0.845151	0.732235	-0.103761	2.081254
91540	199106	-0.001017	0.616710	0.617727	-0.070899	2.109949
91540	199107	0.299578	0.637463	0.337885	-0.041534	2.210739
91540	199108	0.571991	0.596299	0.024309	-0.018294	2.244884
91540	199109	0.176523	-0.244484	-0.421007	0.015431	2.257776
91540	199110	0.143305	-0.370421	-0.513727	0.018008	2.300057
91540	199111	0.349896	-0.370737	-0.720633	0.043338	2.130834
91540	199112	0.421465	-0.667976	-1.089440	0.080017	2.080124
91540	199201	0.569879	-0.731208	-1.301088	0.091717	2.046100
91540	199202	0.654023	-0.901791	-1.555814	0.102914	2.008383
91540	199203	0.777487	-1.086701	-1.864188	0.118127	1.967987
91540	199204	0.676354	-1.678324	-2.354678	0.127698	1.966807
91540	199205	-1.046288	-3.407544	-2.361256	0.095562	1.748214
91540	199206	-1.214376	-4.435815	-3.221439	0.114632	1.724250
91540	199207	-2.436347	-9.086040	-6.649693	0.167742	1.759300
91540	199208	-15.496283	-15.596703	-0.100421	0.412217	1.669392
91540	199209	NA	NA	NA	NA	NA
91540	199210	NA	NA	NA	NA	NA
91540	199211	NA	NA	NA	NA	NA
91540	199212	NA	NA	NA	NA	NA
91540	199301	NA	NA	NA	NA	NA
91540	199302	NA	NA	NA	NA	NA
91540	199303	NA	NA	NA	NA	NA
91540	199304	NA	NA	NA	NA	NA
91540	199305	NA	NA	NA	NA	NA
91540	199306	NA	NA	NA	NA	NA
91540	199307	NA	NA	NA	NA	NA
91540	199308	NA	NA	NA	NA	NA
91540	199309	NA	NA	NA	NA	NA
91540	199310	NA	NA	NA	NA	NA
91540	199311	NA	NA	NA	NA	NA
91540	199312	NA	NA	NA	NA	NA
91540	199401	NA	NA	NA	NA	NA
91540	199402	NA	NA	NA	NA	NA
91540	199403	NA	NA	NA	NA	NA
91540	199404	NA	NA	NA	NA	NA
91540	199405	NA	NA	NA	NA	NA
91540	199406	NA	NA	NA	NA	NA
91540	199407	NA	NA	NA	NA	NA
91540	199408	NA	NA	NA	NA	NA
91540	199409	NA	NA	NA	NA	NA
91540	199410	NA	NA	NA	NA	NA
91540	199411	NA	NA	NA	NA	NA
91540	199412	NA	NA	NA	NA	NA
91540	199501	NA	NA	NA	NA	NA
91540	199502	NA	NA	NA	NA	NA
91540	199503	NA	NA	NA	NA	NA
91540	199504	NA	NA	NA	NA	NA
91540	199505	NA	NA	NA	NA	NA
91540	199506	NA	NA	NA	NA	NA
91540	199507	NA	NA	NA	NA	NA
91540	199508	NA	NA	NA	NA	NA
91540	199509	NA	NA	NA	NA	NA
91540	199510	NA	NA	NA	NA	NA
91540	199511	NA	NA	NA	NA	NA
91540	199512	NA	NA	NA	NA	NA
91540	199601	NA	NA	NA	NA	NA
91540	199602	NA	NA	NA	NA	NA
91540	199603	NA	NA	NA	NA	NA
91540	199604	NA	NA	NA	NA	NA
91540	199605	NA	NA	NA	NA	NA
91540	199606	NA	NA	NA	NA	NA
91540	199607	NA	NA	NA	NA	NA
91540	199608	NA	NA	NA	NA	NA
91540	199609	NA	NA	NA	NA	NA
91540	199610	NA	NA	NA	NA	NA
91540	199611	NA	NA	NA	NA	NA
91540	199612	NA	NA	NA	NA	NA
91540	199701	NA	NA	NA	NA	NA
91540	199702	NA	NA	NA	NA	NA
91540	199703	NA	NA	NA	NA	NA
91540	199704	NA	NA	NA	NA	NA
91540	199705	NA	NA	NA	NA	NA
91540	199706	NA	NA	NA	NA	NA
91540	199707	NA	NA	NA	NA	NA
91540	199708	NA	NA	NA	NA	NA
91540	199709	NA	NA	NA	NA	NA
91540	199710	NA	NA	NA	NA	NA
91540	199711	NA	NA	NA	NA	NA
91540	199712	NA	NA	NA	NA	NA
91540	199801	NA	NA	NA	NA	NA
91540	199802	NA	NA	NA	NA	NA
91540	199803	NA	NA	NA	NA	NA
91540	199804	NA	NA	NA	NA	NA
91540	199805	NA	NA	NA	NA	NA
91540	199806	NA	NA	NA	NA	NA
91540	199807	NA	NA	NA	NA	NA
91540	199808	NA	NA	NA	NA	NA
91540	199809	NA	NA	NA	NA	NA
91540	199810	NA	NA	NA	NA	NA
91540	199811	NA	NA	NA	NA	NA
91540	199812	NA	NA	NA	NA	NA

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
91687	198901	0.511810	0.546791	0.034981	-0.390285	2.127877
91687	198902	0.412816	0.656338	0.243522	-0.512030	2.123757
91687	198903	0.383142	0.575198	0.192056	-0.465791	2.122599
91687	198904	0.483043	0.685832	0.202789	-0.479475	2.131931
91687	198905	0.359981	0.594542	0.234561	-0.491265	2.132845
91687	198906	0.368242	0.556773	0.188532	-0.441384	2.146053
91687	198907	0.258877	0.464598	0.205722	-0.450839	2.150480
91687	198908	0.261408	0.389601	0.128193	-0.403108	2.153958
91687	198909	0.548336	0.632993	0.084657	-0.432704	2.161195
91687	198910	0.503508	0.608453	0.104945	-0.412377	2.172013
91687	198911	0.568171	0.635790	0.067619	-0.227679	2.173615
91687	198912	0.551795	0.599764	0.047969	-0.209226	2.174969
91687	199001	0.526887	0.564955	0.038068	-0.189739	2.180904
91687	199002	0.559511	0.442788	-0.116723	0.003807	2.201444
91687	199003	0.357605	0.323864	-0.033740	-0.019809	2.218923
91687	199004	0.289644	0.304072	0.014427	-0.042911	2.249949
91687	199005	0.336085	0.367128	0.031043	-0.043626	2.253288
91687	199006	0.306695	0.381611	0.074916	-0.066387	2.254412
91687	199007	0.293331	0.365532	0.072201	-0.063169	2.235017
91687	199008	0.343228	0.430342	0.087114	-0.069054	2.233012
91687	199009	0.178216	0.239036	0.060820	0.010885	2.259988
91687	199010	0.124871	0.149032	0.024160	0.020295	2.260877
91687	199011	-0.169419	-0.104607	0.064812	-0.018871	2.281420
91687	199012	-0.065927	0.062582	0.128509	0.006536	2.279383
91687	199101	-0.110139	-0.042372	0.067767	0.023503	2.275963
91687	199102	-0.252052	-0.087690	0.164362	-0.076209	2.283196
91687	199103	-0.089436	0.113231	0.202668	-0.064612	2.303661
91687	199104	-0.045955	0.074645	0.120600	-0.025433	2.306598
91687	199105	-0.042007	0.176893	0.218900	-0.092787	2.307062
91687	199106	-0.153412	0.039625	0.193037	-0.090634	2.339963
91687	199107	-0.073910	0.196202	0.270112	-0.090541	2.357448
91687	199108	-0.209288	0.090673	0.299961	-0.096892	2.358043
91687	199109	-0.295862	0.013493	0.309355	-0.065221	2.344268
91687	199110	-0.256704	0.016990	0.273694	-0.047266	2.330155
91687	199111	-0.100160	0.006212	0.106372	0.009414	2.333327
91687	199112	-0.333076	-0.134987	0.198089	-0.054075	2.315701
91687	199201	-0.427415	0.014671	0.442086	-0.118762	2.317404
91687	199202	-0.217835	0.147273	0.365107	-0.119889	2.329004
91687	199203	-0.028079	-0.058168	-0.030088	0.028098	2.283048
91687	199204	0.056619	-0.301765	-0.358384	0.087751	2.281645
91687	199205	0.005074	-0.584529	-0.589603	0.207468	2.287256
91687	199206	0.640615	-0.060015	-0.700629	0.200629	2.267956
91687	199207	0.634424	-0.040993	-0.675417	0.205011	2.273654
91687	199208	0.883526	0.178016	-0.705510	0.209600	2.285728
91687	199209	0.783122	0.032273	-0.750849	0.209984	2.294514
91687	199210	1.067121	0.307477	-0.759644	0.217029	2.279722
91687	199211	1.204418	0.523304	-0.681114	0.197273	2.260249
91687	199212	1.334736	0.664467	-0.670270	0.170331	2.244109
91687	199301	1.410169	0.730226	-0.679943	0.182347	2.218538
91687	199302	1.238923	0.674273	-0.564650	0.171901	2.179534
91687	199303	1.163702	0.896193	-0.267509	0.037853	2.125326
91687	199304	0.687472	0.600573	-0.086898	0.026457	2.058472
91687	199305	0.730111	0.867988	0.137877	-0.022124	2.052499
91687	199306	-0.178411	-0.174459	0.003953	0.057600	2.054109
91687	199307	-0.478676	-0.506459	-0.027783	0.081637	2.057305
91687	199308	-0.488330	-0.509355	-0.021025	0.072489	2.046576
91687	199309	-0.723532	-0.635026	0.088506	0.051748	2.004359
91687	199310	-0.802829	-0.599073	0.203756	0.013720	1.974769
91687	199311	-0.792669	-0.658358	0.134311	0.044622	1.928113
91687	199312	-0.465219	-0.121734	0.343485	-0.054615	1.887537
91687	199401	-0.345682	-0.084003	0.261679	-0.050409	1.850794
91687	199402	-0.163422	0.076782	0.240203	-0.057648	1.792667
91687	199403	-0.106987	0.338469	0.445457	-0.113375	1.792845
91687	199404	0.066002	0.575806	0.509804	-0.152723	1.779448
91687	199405	0.102284	0.587256	0.484972	-0.153354	1.777606
91687	199406	0.650178	1.217307	0.567129	-0.156720	1.738591
91687	199407	0.974667	1.354990	0.380323	-0.125282	1.757917
91687	199408	0.911759	1.197769	0.286010	-0.102878	1.741020
91687	199409	1.118079	1.373478	0.255399	-0.094221	1.738266
91687	199410	1.055267	1.529793	0.474526	-0.101372	1.734048
91687	199411	1.253112	1.649406	0.396294	-0.126472	1.742833
91687	199412	0.789650	0.683493	-0.106157	0.012751	1.739333
91687	199501	0.523648	0.507766	-0.015883	0.010612	1.724915
91687	199502	-0.352302	0.034930	0.387232	-0.068098	1.726202
91687	199503	-0.363227	-0.074857	0.288370	-0.037280	1.754624
91687	199504	-0.205245	0.040176	0.245421	-0.011188	1.763647
91687	199505	-0.070551	-0.026641	0.043909	-0.002503	1.761012
91687	199506	0.224631	0.226419	0.001788	-0.032157	1.762711
91687	199507	0.339460	0.409974	0.070513	-0.048428	1.764264
91687	199508	0.001582	0.093513	0.091932	-0.032687	1.764119
91687	199509	-0.129337	-0.151511	-0.022174	-0.013164	1.757635
91687	199510	-0.169617	-0.347943	-0.178326	0.018590	1.753212
91687	199511	-0.469716	-0.518912	-0.049196	0.002510	1.776020
91687	199512	-0.436086	-0.404629	0.031456	-0.010284	1.786845
91687	199601	-0.557487	-0.575618	-0.018131	0.003316	1.808301
91687	199602	-0.387157	-0.579071	-0.191914	0.032872	1.805321
91687	199603	-0.312495	-0.740965	-0.428471	0.075326	1.838886
91687	199604	-0.131310	-0.345103	-0.213793	0.002088	1.879177
91687	199605	-0.342624	-0.648389	-0.305765	0.142532	1.872860
91687	199606	0.117161	-0.069790	-0.186952	0.103540	1.891209
91687	199607	0.064334	-0.186214	-0.250547	0.095465	1.901908
91687	199608	0.349769	0.004135	-0.345634	0.114340	1.899256
91687	199609	0.630418	0.529973	-0.100445	0.080040	1.918323
91687	199610	0.955399	0.454802	-0.500597	0.195845	1.937696
91687	199611	0.783769	0.380817	-0.402952	0.034053	1.986733
91687	199612	0.648510	0.267373	-0.381138	0.040735	2.042581
91687	199701	0.696502	0.371084	-0.325417	0.034116	2.100971
91687	199702	0.819294	0.552030	-0.267264	-0.000549	2.211166
91687	199703	0.795920	0.572537	-0.223383	-0.004833	2.210323
91687	199704	0.921555	0.539144	-0.382411	0.035765	2.226204
91687	199705	0.931315	0.766827	-0.164489	-0.037249	2.249957
91687	199706	0.516052	0.264156	-0.251896	-0.036728	2.310506
91687	199707	0.573420	0.447730	-0.125689	-0.045467	2.278309
91687	199708	0.626673	0.581101	-0.045573	-0.085894	2.370290
91687	199709	0.640181	0.622148	-0.018033	-0.187959	2.385751
91687	199710	0.966726	1.198339	0.231612	-0.257660	2.407034
91687	199711	0.834696	1.105051	0.270355	-0.155337	2.407157
91687	199712	0.964341	1.268535	0.304194	-0.168732	2.448007
91687	199801	1.084550	1.360285	0.275735	-0.162623	2.452994
91687	199802	0.925128	1.175560	0.250433	-0.125137	2.454031
91687	199803	0.744618	0.948737	0.204120	-0.108657	2.477353
91687	199804	0.568642	0.818760	0.250118	-0.126558	2.437853
91687	199805	0.528565	0.697805	0.169240	-0.097840	2.452765
91687	199806	0.470692	0.621634	0.150942	-0.088107	2.453955
91687	199807	0.461538	0.593164	0.131626	-0.087087	2.463881
91687	199808	0.255053	0.312787	0.057734	-0.061149	2.494514
91687	199809	0.046780	0.023505	-0.023275	0.010723	2.500875
91687	199810	-0.585005	-0.826713	-0.241708	0.041652	2.512062
91687	199811	-0.937428	-0.897727	0.039701	-0.046877	2.486781
91687	199812	-1.000406	-1.113107	-0.112701	-0.021902	2.476240

PERMNO	month_year	beta	downside_beta	relative_downside_beta	coskewness	tail_risk_scalar
92260	198901	2.200337	1.780884	-0.419454	-0.138493	2.139493
92260	198902	2.775778	1.749534	-1.026243	-0.087021	2.128570
92260	198903	2.815076	2.030347	-0.784729	-0.100209	2.143104
92260	198904	2.640827	1.792287	-0.848539	-0.093550	2.178740
92260	198905	2.838538	1.977486	-0.861052	-0.094565	2.135244
92260	198906	2.494694	1.996086	-0.498608	-0.128946	2.224589
92260	198907	2.743824	2.109625	-0.634199	-0.117282	2.210123
92260	198908	2.511213	1.800079	-0.711133	-0.114188	2.199425
92260	198909	2.134996	1.499195	-0.635800	-0.103468	2.205937
92260	198910	1.847055	1.182725	-0.664329	-0.076395	2.202351
92260	198911	1.702461	1.174035	-0.528427	-0.021681	2.205635
92260	198912	1.082404	0.835395	-0.247009	-0.041643	2.206358
92260	199001	0.697967	0.505179	-0.192789	-0.025924	2.221116
92260	199002	0.300207	0.351505	0.051298	-0.071306	2.236491
92260	199003	0.330064	0.251888	-0.078176	-0.055614	2.309264
92260	199004	0.336507	0.271728	-0.064779	-0.054550	2.313341
92260	199005	0.070343	0.116039	0.045697	-0.086944	2.266664
92260	199006	0.226554	0.109368	-0.117186	-0.047105	2.265732
92260	199007	0.393222	0.375021	-0.018201	-0.068988	2.279314
92260	199008	0.413743	0.432104	0.018360	-0.073848	2.276698
92260	199009	0.400663	0.408134	0.007471	-0.063367	2.287869
92260	199010	0.577274	0.909811	0.332538	-0.124990	2.300699
92260	199011	0.006747	0.271532	0.264786	-0.057574	2.306669
92260	199012	0.188697	0.691575	0.502877	-0.114909	2.305336
92260	199101	1.010725	1.153569	0.142844	0.027516	2.314126
92260	199102	1.264919	1.585591	0.320671	0.014946	2.316562
92260	199103	1.278821	1.597504	0.318683	0.014417	2.333590
92260	199104	1.227199	1.374077	0.146878	0.028850	2.337679
92260	199105	1.507691	1.819034	0.311343	0.008514	2.350795
92260	199106	0.875277	1.080820	0.205544	-0.001131	2.347334
92260	199107	1.049918	1.138990	0.089072	0.025472	2.384867
92260	199108	0.527772	0.483023	-0.044749	0.026633	2.375558
92260	199109	0.344823	0.087992	-0.256831	0.044679	2.379147
92260	199110	0.355492	0.143987	-0.211504	0.038832	2.380130
92260	199111	0.542107	0.468212	-0.073895	0.018459	2.382672
92260	199112	0.991932	0.338989	-0.652943	0.059425	2.396575
92260	199201	-0.334099	-0.226123	0.107976	-0.022474	2.380213
92260	199202	-0.451187	-1.261296	-0.810110	0.015291	2.436283
92260	199203	-0.751269	-1.582872	-0.831603	0.001445	2.355852
92260	199204	-0.251130	-1.491942	-1.240812	0.020670	2.342760
92260	199205	0.035484	-1.806907	-1.842391	0.058585	2.354419
92260	199206	0.571730	-0.968722	-1.540452	0.051025	2.230129
92260	199207	-0.123492	-2.158457	-2.034965	0.069654	2.283736
92260	199208	0.876813	-1.011801	-1.888614	0.068873	2.284733
92260	199209	1.300017	-0.415223	-1.715240	0.054175	2.326708
92260	199210	0.998057	-1.312902	-2.310959	0.084912	2.323285
92260	199211	0.645576	-2.478178	-3.123754	0.139379	2.327942
92260	199212	-0.156022	-2.436726	-2.280704	0.108327	2.294348
92260	199301	-0.044665	-2.203178	-2.158514	0.126315	2.267021
92260	199302	-0.382763	-1.718990	-1.336227	0.082758	2.224121
92260	199303	0.358094	-0.668812	-1.026906	0.107927	2.188398
92260	199304	0.217658	-0.034509	-0.252167	-0.009531	2.142383
92260	199305	0.217316	0.025983	-0.191333	-0.001559	2.123036
92260	199306	0.614257	0.903984	0.289726	-0.098411	2.101167
92260	199307	0.521982	0.997833	0.475850	-0.129890	2.090459
92260	199308	0.695831	0.958470	0.262639	-0.083365	2.077551
92260	199309	0.541512	0.659984	0.118472	-0.048741	2.065139
92260	199310	0.760876	0.401779	-0.359097	0.051712	2.028033
92260	199311	0.498625	0.173785	-0.324840	0.042863	1.959058
92260	199312	0.588734	0.325577	-0.263157	0.065671	1.901028
92260	199401	0.635196	0.505596	-0.129601	0.048818	1.862340
92260	199402	0.929392	0.558513	-0.370879	0.051619	1.824336
92260	199403	1.235505	0.977029	-0.258477	0.047289	1.831378
92260	199404	1.018433	0.742879	-0.275554	0.070619	1.819018
92260	199405	1.151645	0.693430	-0.458216	0.081035	1.809577
92260	199406	0.645481	-0.036195	-0.681676	0.123066	1.797634
92260	199407	0.091316	0.004681	-0.086636	0.055914	1.790908
92260	199408	-1.081881	-0.750693	0.331188	0.024663	1.791338
92260	199409	-1.375958	-0.938879	0.437079	0.013601	1.782032
92260	199410	-0.938791	-0.150403	0.788387	-0.044803	1.774797
92260	199411	-0.368484	-0.048725	0.319759	-0.012001	1.768569
92260	199412	-0.959886	-0.922664	0.037222	-0.016976	1.747123
92260	199501	-1.822968	-2.562483	-0.739515	0.040567	1.745748
92260	199502	0.925380	-0.139827	-1.065207	0.033582	1.709734
92260	199503	0.231524	-1.274659	-1.506183	0.047848	1.734374
92260	199504	0.905252	-0.101628	-1.006880	-0.008584	1.710338
92260	199505	0.635884	-0.145874	-0.781759	-0.014798	1.715190
92260	199506	0.488217	-0.190139	-0.678356	-0.016140	1.706704
92260	199507	0.739514	-0.488385	-1.227899	0.029618	1.681977
92260	199508	0.707874	-0.491873	-1.199747	0.064211	1.678485
92260	199509	1.221382	0.062306	-1.159076	0.062465	1.640375
92260	199510	0.925917	0.118392	-0.807525	0.042910	1.637514
92260	199511	0.482612	-0.126800	-0.609412	0.034399	1.592080
92260	199512	0.985267	0.566416	-0.418851	0.013843	1.634581
92260	199601	0.175127	-0.274746	-0.449873	0.010176	1.664745
92260	199602	-1.678746	-1.538043	0.140703	0.006184	1.632129
92260	199603	-1.680994	-1.582622	0.098371	0.019232	1.587467
92260	199604	-2.394528	-2.517277	-0.122748	0.067146	1.584412
92260	199605	-2.566587	-2.800034	-0.233447	0.073299	1.563789
92260	199606	-2.527173	-2.787398	-0.260225	0.072094	1.554305
92260	199607	-2.470255	-2.725212	-0.254957	0.065082	1.516006
92260	199608	-2.962381	-4.043500	-1.081119	0.031306	1.491767
92260	199609	-4.526038	-6.057932	-1.531894	0.030634	1.459775
92260	199610	-5.468566	-7.766162	-2.297596	0.060296	1.442864
92260	199611	-5.094232	-7.224022	-2.129791	0.051209	1.554126
92260	199612	-6.734668	-8.780669	-2.046000	0.078724	1.623324
92260	199701	-3.317909	-4.854433	-1.536524	0.085971	1.744395
92260	199702	-1.891433	-6.432681	-4.541248	0.320892	2.869431
92260	199703	NA	NA	NA	NA	NA
92260	199704	NA	NA	NA	NA	NA
92260	199705	NA	NA	NA	NA	NA
92260	199706	NA	NA	NA	NA	NA
92260	199707	NA	NA	NA	NA	NA
92260	199708	NA	NA	NA	NA	NA
92260	199709	NA	NA	NA	NA	NA
92260	199710	NA	NA	NA	NA	NA
92260	199711	NA	NA	NA	NA	NA
92260	199712	NA	NA	NA	NA	NA
92260	199801	NA	NA	NA	NA	NA
92260	199802	NA	NA	NA	NA	NA
92260	199803	NA	NA	NA	NA	NA
92260	199804	NA	NA	NA	NA	NA
92260	199805	NA	NA	NA	NA	NA
92260	199806	NA	NA	NA	NA	NA
92260	199807	NA	NA	NA	NA	NA
92260	199808	NA	NA	NA	NA	NA
92260	199809	NA	NA	NA	NA	NA
92260	199810	NA	NA	NA	NA	NA
92260	199811	NA	NA	NA	NA	NA
92260	199812	NA	NA	NA	NA	NA