

F A C T O R / S T Y L E I N V E S T I N G



March 29, 2019

This data set is an updated and extended version of the original data set for “Betting Against Beta” (Frazzini and Pedersen, 2014). We provide daily long/short BAB equity factors for U.S. equities and 23 international equity markets.

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February 27, 2018

Original factors used in “Betting Against Beta” (Frazzini and Pedersen, 2014).

A L T E R N A T I V E I N V E S T I N G



October 3, 2018

We have updated the data set for the paper “Commodities for the Long Run”, in which we analyze a novel data set of commodity futures prices going back to 1877, allowing us to show that returns of commodity futures indices have, on average, been positive over the long run. We update the data monthly.





October 3, 2018

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F I X E D I N C O M E



February 27, 2018

This data set is related to “Credit Risk Premium: Its Existence and Implications for Asset Allocation.” Using data from both cash bond markets (1927–2014) and synthetic CDS markets (2004–2014), we document evidence of a sizable credit risk premium.

F A C T O R / S T Y L E I N V E S T I N G



November 24, 2017

We have developed methodologies for U.S. and international markets that capture momentum in an intuitive and transparent way. The methodology can be applied to any universe of stocks. We have included monthly data for our three momentum indices here.

F A C T O R / S T Y L E I N V E S T I N G



March 31, 2019

We have updated data for the paper “Quality Minus Junk” (Asness, Frazzini and Pedersen, 2014). We provide 10 quality-sorted, long-only portfolios for a U.S. long sample (starting 1956) and a global broad sample (starting 1986), and update them monthly.

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