



# IvyDB Beta

## Systematic Risk implied from options market and implied correlation data.

IvyDB Beta offers valuable insights into option implied betas and correlations for the constituents of the SPY. By leveraging implied volatility data from listed options, this product delivers a more precise and predictive measure of beta, compared to relying solely on historical return data. With its ability to calculate implied betas across various horizons, IvyDB Beta provides a comprehensive outlook for investors seeking to manage risk and optimize returns.

### Features:

- Offers options markets' perception of systematic risk across various critical events, such as earnings, FOMC meetings, and other macroeconomic announcements
- Comprehensive source of betas for the top 500 SPY constituents securities listed in the US, starting from January 2007 onwards
- Includes pairwise implied correlations for the top 50 SPY constituents in a term structure format, ranging from 30 to 730 days
- Includes constituent's implied weighted correlations at the 60-day horizon

### Efficient data delivery.

IvyDB Beta files are provided in zipped text format as tab-separated values organized into a relational structure. The data is ready to be loaded into a database management system, and can be easily accessed via any statistical research and analysis application such as Python, Excel, Matlab and others. Nightly updates are provided via FTP.