Changes in beta calculation methodology

Changes

dxFeed is implementing the following changes to the beta calculation methodology:

1. New calculation time frames:
    -   Monthly returns for the last 48 - 60 months
    -   Weekly returns for the period from year 2 (inclusive) to year 4 (exclusive)
    -   Daily returns for the period from year 0 to year 2 (exclusive)
2. To enhance precision of calculations, dxFeed starts to use logarithmic rates of return instead of arithmetic rates of return.

Come into effect

On April 9, 2018 these changes will be released.

Please contact support@dxfeed.com if you have any questions concerning beta calculation methodology.