



MEASURING TODAY'S POLICY RISK

ANTICIPATING TOMORROW'S POLICY DECISIONS

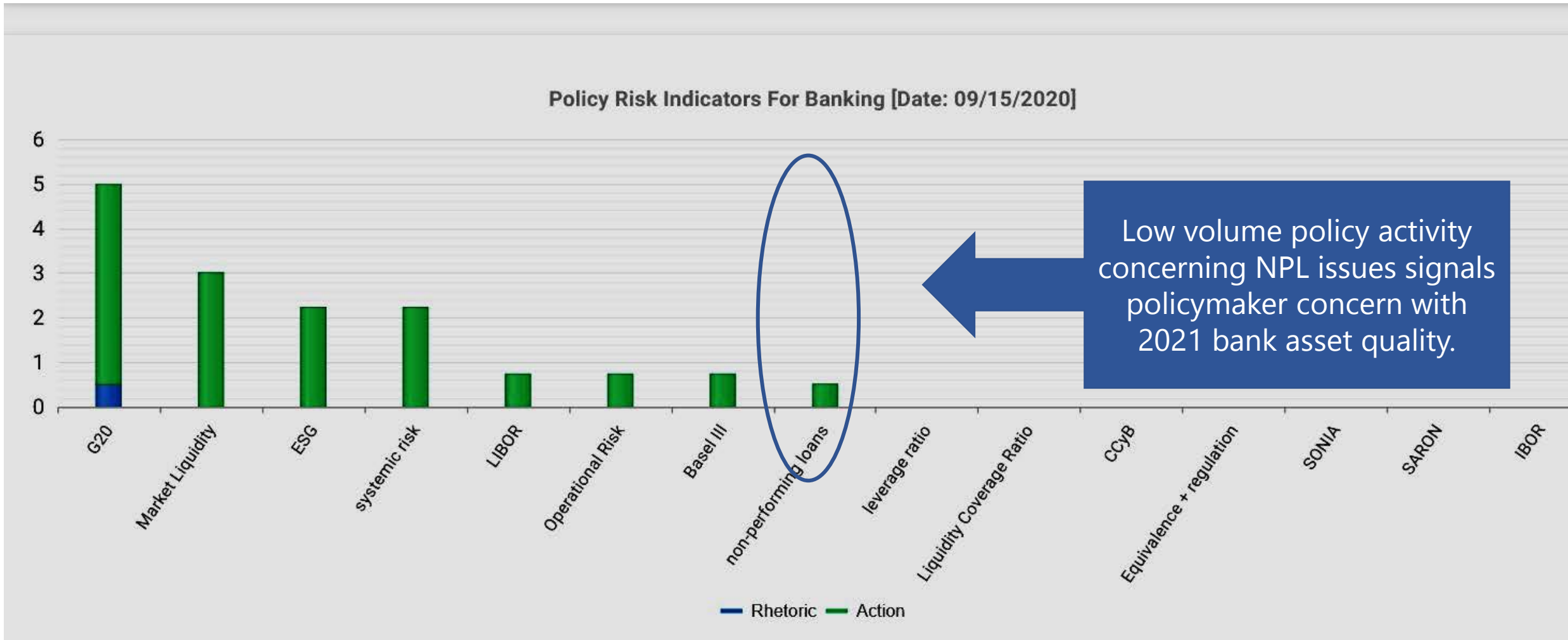
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PolicyScope Data The Use Cases

November 2020

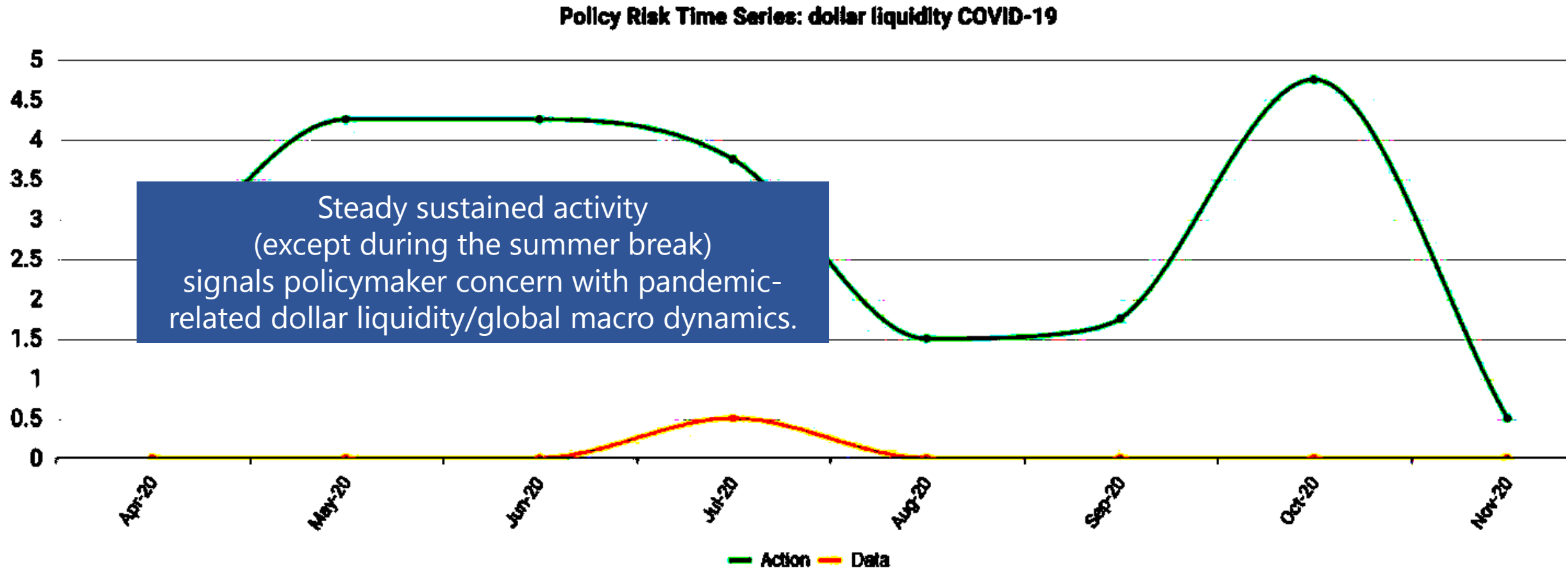
The Technical Signal

(Top uses: alerting functions; finding “needle in a haystack” information asymmetries)
(Example below: non-performing loans)



The Combination Play

(Top uses: global macro analysis; scenario analysis; ML/AI training data)
(Example below: dollar liquidity + COVID-19)



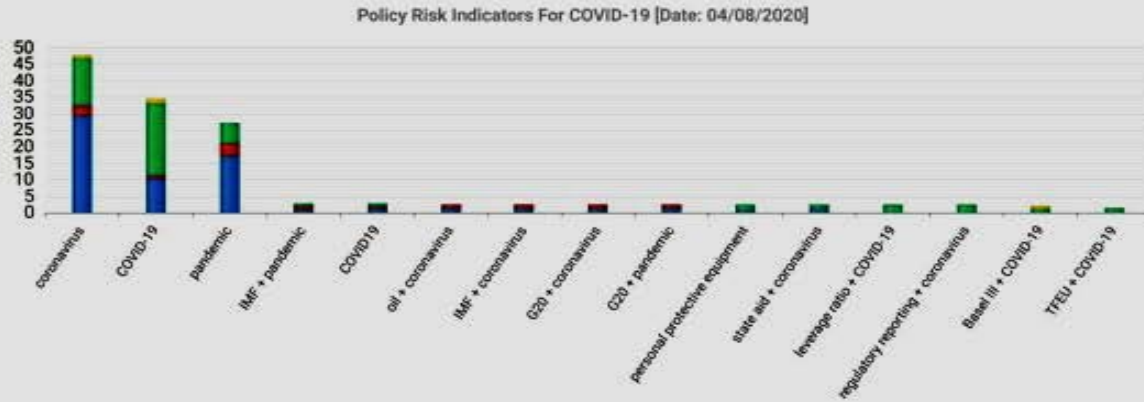
The Horizon Scan

(Top uses: identifying alpha opportunities; scenario analysis)

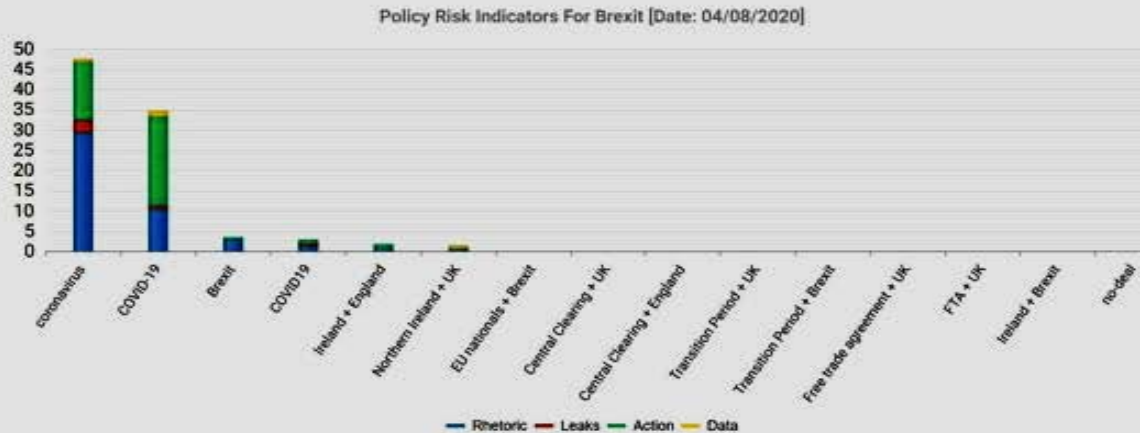
(Example below: identifying where the majority of official sector action is occurring beyond the headlines)

Pandemic Policymaking – Priorities on Display

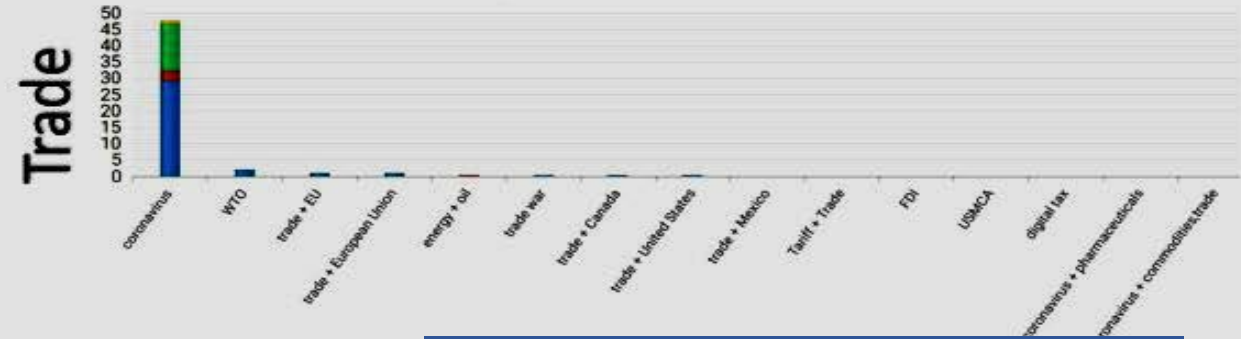
COVID-19



BREXIT



Policy Risk Indicators For Trade [Date: 04/08/2020]



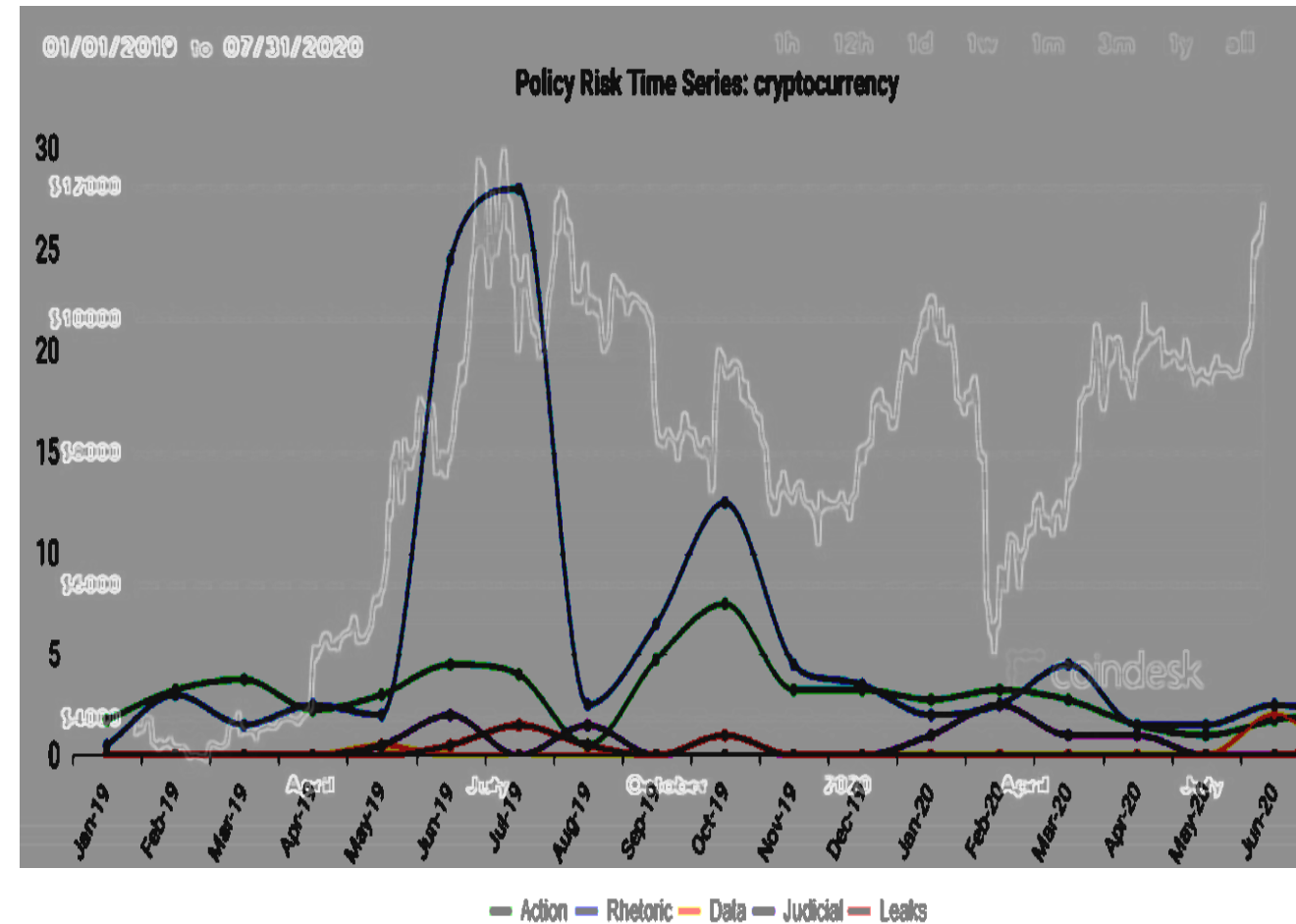
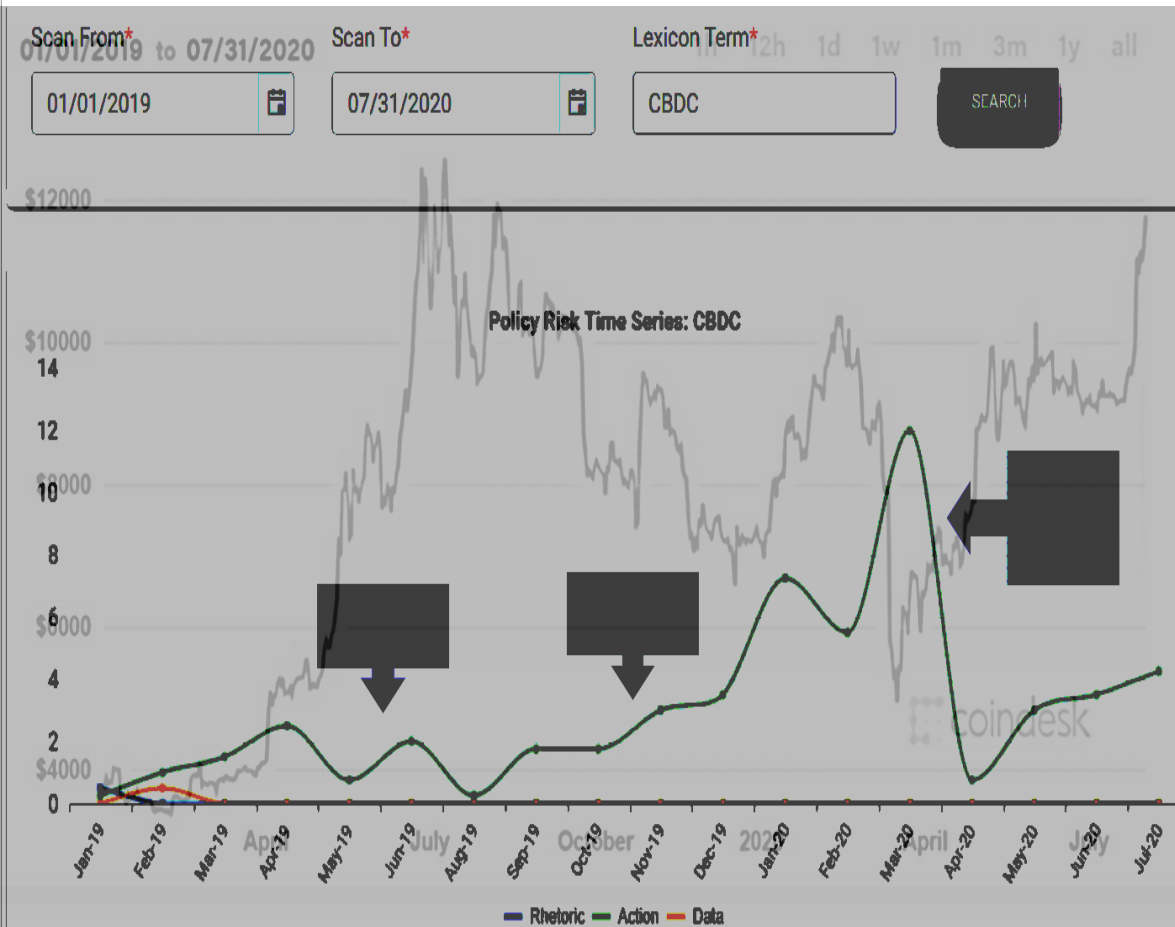
BANKING



Diverse, disaggregated banking activity shows where policymakers were taking the most action on 8 April 2020

The Correlation/Covariance Play

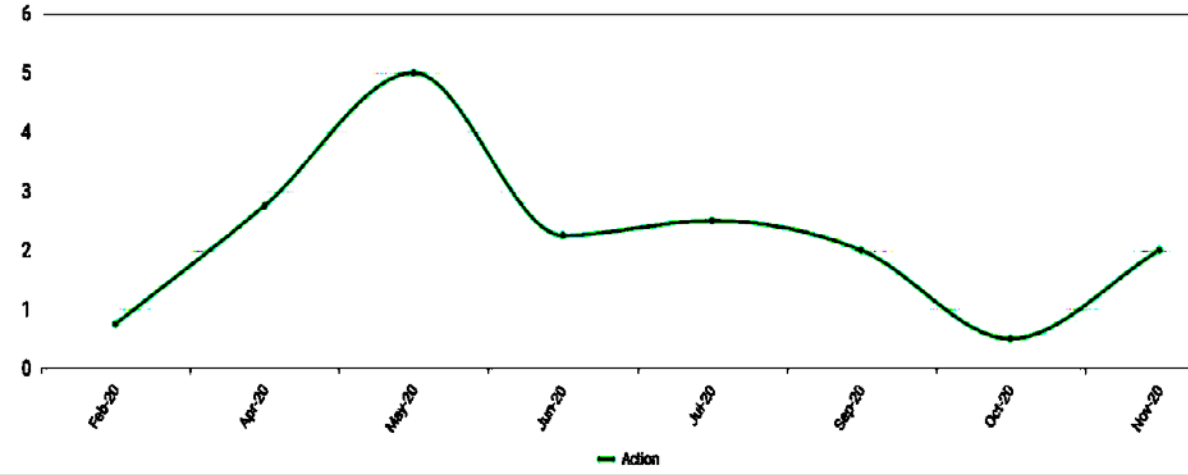
(Top uses: identifying under-appreciated correlations and covariances)
(Examples below: BitCoin market prices in relation to CBDC and cryptocurrency policy moves)



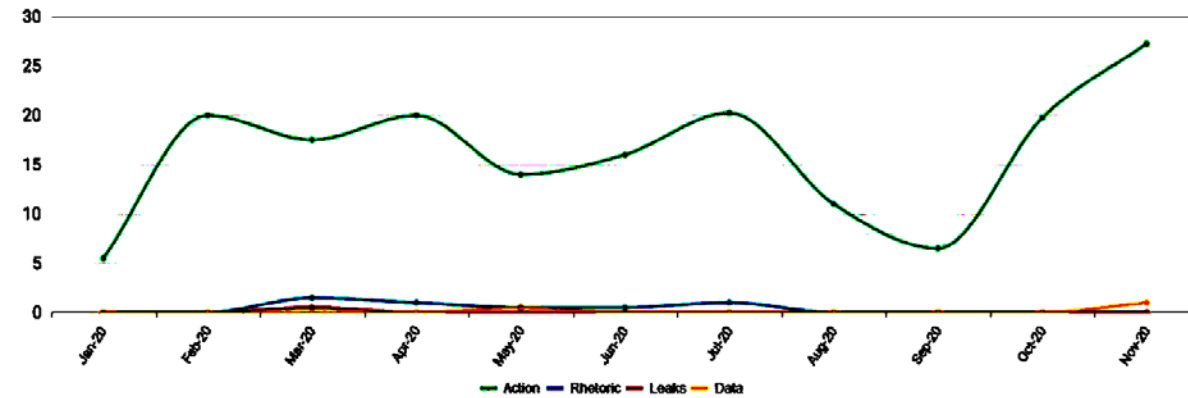
The Sectoral Scan

(Top uses: alpha opportunities from information asymmetries; scenario analysis; ML/AI training data)
(Examples below: Selected terms from hundreds in the PolicyScope Platform)

Policy Risk Time Series: ESG disclosure



Policy Risk Time Series: LIBOR



Policy Risk Time Series: COVID-19

