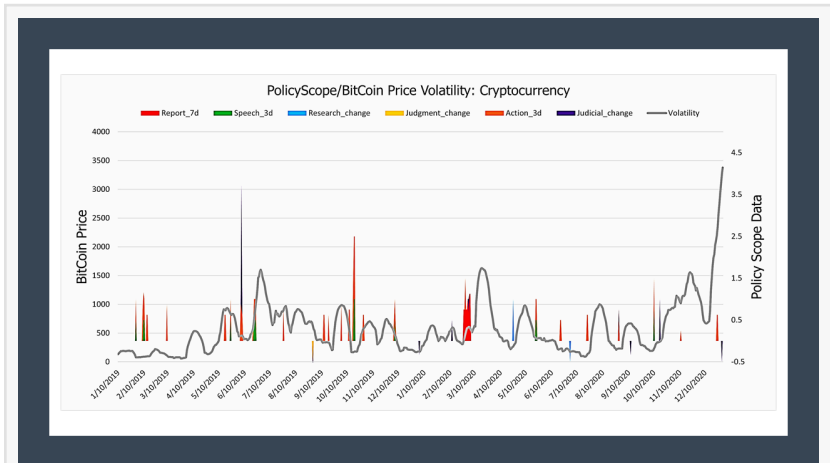


Backtests Confirm PolicyScope™ Cryptocurrency Data Anticipates BitCoin Price Volatility

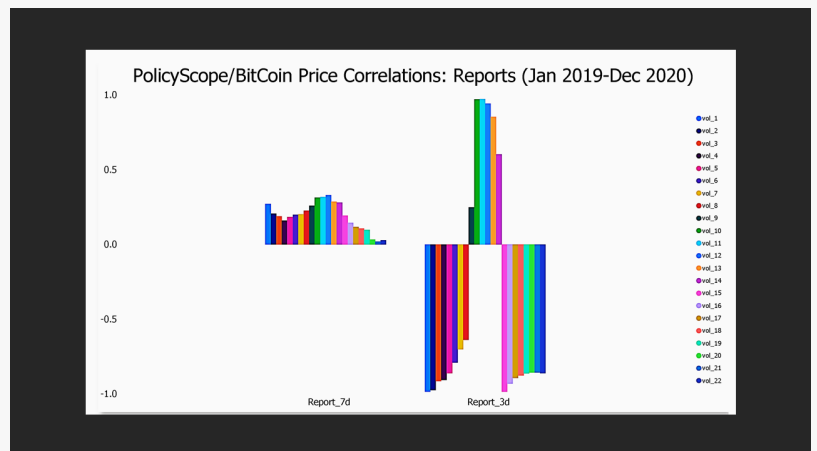
ALEXANDRIA, VA, UNITED STATES, October 13, 2021 /EINPresswire.com/ -- BCMstrategy, Inc., the innovation leader in public policy predictive analytics and policy-related alternative data, released today [backtest results](#) for its cryptocurrency policy data. The backtests confirm that data generated by BCMstrategy, Inc.'s [award-winning](#), patented process delivers to investors between 10 days and 22 days of advance notice regarding BitCoin price movements over a two year period (2019-2020). Additional anticipatory volatility signals related to cryptocurrency issues were also identified within the VIX and sectoral S&P market benchmarks.

The backtest results validate the value of using objective, quantitative data to measure and anticipate the market reaction function to public policy risks related to digital currencies and crypto-assets.

“It is no secret that the cryptocurrency sector is uniquely exposed to public policy,” said Barbara C. Matthews, Founder and CEO of BCMstrategy, Inc. “Because public policy shifts impact all digital currency issuers horizontally, we expect the Digital Currency data generated by our patented process will generate meaningful and stronger signals of market reaction functions for all cryptocurrency issuers as global central banks accelerate their progress towards sovereign digital currency



PolicyScope/BitCoin Price Correlations (2019-2020)



The 7-day rolling average correlation with BitCoin prices for the cryptocurrency lexicon term shows how long it takes for capital market participants to react to official sector reports. This time lag presents alpha capture opportunities for investors wi

issuance over the next 18-24 months in particular.” Ms. Matthews additionally noted that “We have been tracking a range of digital currency policy issues since 2019. This means we have the ONLY historical data that pre-dates Facebook’s stablecoin proposal.”

Investors can use the data in multiple ways. The data generated by the automated, patented process delivers actionable signals of activity before headlines have been written, accelerating alpha capture. It can be used within factor analysis and pricing models to generate more accurate measurements of systematic risks within cryptocurrency asset markets. It can also be used to conduct more accurate nowcasting and scenario analysis within risk management.

About the PolicyScope™ Digital Currency Data: The patented [PolicyScope](#) measurement process automatically analyzes and scores daily developments from leading policymakers globally across Europe, Asia, North America, and international bodies. The lexicon currently incorporates 128 technical terms used in the public policy process of both general interest (e.g., cryptocurrency, stablecoin, CBDC) and targeted interest (e.g., AML, data privacy, digital sovereignty).

About BCMstrategy, Inc.: BCMstrategy, Inc. quantifies public policy risks using 9+ layers of patented analytical automation without using sentiment analysis. The company’s PolicyScope data helps capital markets acquire advanced insights regarding global public policy reaction functions by delivering machine-readable, objective structured data, numeric values, and a multivariate historical time series. The complete dataset is available to institutional investors through the Bloomberg Enterprise Access Point (<https://eap.bloomberg.com/catalogs/bbg/products/BCMStrategiesPolicyScopeEdition1>). Signals derived from PolicyScope data can be accessed through API and FTP feeds (www.policyscope.io).

###

Barbara C. Matthews

BCMstrategy, Inc.

+1 703-401-7239

[email us here](#)

Visit us on social media:

[Twitter](#)

[LinkedIn](#)

This press release can be viewed online at: <https://www.einpresswire.com/article/553682767>

EIN Presswire's priority is source transparency. We do not allow opaque clients, and our editors try to be careful about weeding out false and misleading content. As a user, if you see something we have missed, please do bring it to our attention. Your help is welcome. EIN Presswire, Everyone's Internet News Presswire™, tries to define some of the boundaries that are reasonable in today's world. Please see our Editorial Guidelines for more information.

© 1995-2021 IPD Group, Inc. All Right Reserved.