

Subscription Includes

- Real-time analysis of primary sources from 15 global central banks
- Comprehensive, unbiased, quantitative, and tradable analytics
- Real-time alerts, intuitive analytical tools, robust API, value-added research, and expert consultation

Application

Prattle central bank data are tradable across multiple asset classes and time horizons.

Coverage

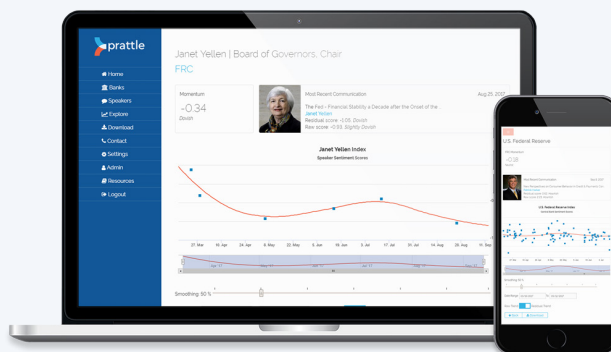
Prattle analyzes policy statements, press releases, policymaker speeches, and more from:

- The Federal Reserve
- European Central Bank
- Bank of England
- Bank of Japan
- Reserve Bank of Australia
- Bank of Canada
- Bank of Korea
- Bank of Israel
- Swedish Riksbank
- Norges Bank
- Reserve Bank of India
- Reserve Bank of New Zealand
- Central Bank of Turkey
- Central Bank of Taiwan
- The Swiss National Bank

About the Data

Numerical measures of the sentiment of communications from 15 global central banks

- Scores are normalized around zero and range between -2 and 2, negative numbers indicating dovishness and positive numbers indicating hawkishness.
- Prattle's scores are derived from the historical relationship between central bank language and market reactions. New language is algorithmically integrated via machine learning.



Interactive User Portal

Terminology

- **Raw Scores:** the tone of a communication compared to the average of all communications from the same bank
- **Residual Scores:** the tone of a communication compared to a rolling, 12-month average for that individual communication type or speaker
- **Momentum:** the average of the last ten residual scores
- **Aggregate Trend:** the overall sentiment of the bank calculated using a LOESS fitting of trend using a 12-month rolling window

Metadata

All data are tagged with relevant metadata:

- Date and time (UTC format)
- Source
- Speaker
- Communication type
- Document title
- URL

Time Period

Analytics exist for communications dating back to the extent of their public availability, most commonly January 1998 through present day.

Update Frequency

Scores are generated in real-time when each official central bank communication is made publicly available.

Latency

Scores are generally available within 45 seconds of the time that a communication is published to a central bank's website. An ultra low-latency (sub-millisecond) feed is available for FOMC statements and minutes.

Supplementary Features

- **Studies and Backtests:** Examine in-depth historical analyses of applications of Prattle analytics across asset classes and time horizons.
- **Expert Input:** Consult with Prattle's experts about the application of Prattle data in trading models and discretionary trading strategies.
- **Original Content:** Read insightful, timely commentaries, white papers, and blog posts contextualizing Prattle analytics.
- **Ad Hoc Document Scoring:** Submit your own language to be scored by Prattle's system to determine its potential market impact.

Access to Prattle Central Bank Analytics

Portal

Explore, understand, and use the analytics with our interactive user portal. Clients have secure access to the Prattle Portal for the number of Designated Recipients. This access will include login/password and account management support as needed. See the portal [walkthrough video](#) for further details.

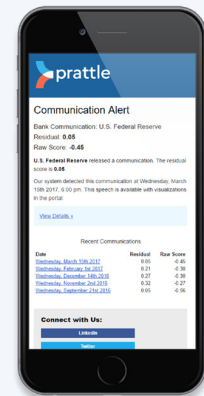
Portal Features

- **Banks:** Access analytics for the central banks subscribed.
- **Speakers:** Access speaker-specific analytics.
- **Explore:** Create data visualizations and compare Prattle analytics to market or economic indicators.
- **Download:** Download Prattle analytics in CSV format.

Email Alerts

Real-time email notifications are available for each bank or for individual speakers.

- Emails contain the title, date, time, raw score, and residual score for each document, in addition to a link to view the document on the user portal.
- Sent in real-time as user-subscribed banks or speakers release communications
- Generally available within 45 seconds of communication release



Real-time Email Alerts

API

Our real-time API feed integrates directly into user databases.

- Models can be programmed to make API requests for specific data and metadata.
- Prattle offers a complimentary [pre-programmed R package](#) that can easily be integrated into an existing workflow.
- See the API section of the Prattle [User Guide](#) for authentication and URL call information.

Client Support

- **Data Preparation:** Use Prattle's documentation to convert analytics into the most appropriate and useable format.
- **Custom Code:** Project future document scores, recreate portfolio backtests, perform time series conversions, and more with code provided in R and Python.
- **Implementation Support:** Consult with Prattle's in-house quant team for help with modeling and implementation needs.
- **General Support:** Reach out to Prattle's account management team for immediate, personal attention to inquiries and requests.