Bloomberg Qube Datastore (QDS)

Curated historical data, built for quantitative research at scale

Bloomberg historical data is packaged into **Qubes – "Cubes for Quants"** – curated, file-based data products that deliver historical time series and ongoing daily updates with the depth, structure and metadata required for quantitative analysis. Together, Qubes span fundamentals, estimates, security master, pricing, macro, and alternative datasets in a cohesive, research-ready format.

These licensed Qubes are stored in the **Bloomberg Qube Datastore, or QDS**, a cloud-based repository designed for quantitative research, model development, backtesting and investment analysis. By bringing curated content, rich metadata and scalable access together, QDS transforms how research teams explore, evaluate and apply Bloomberg historical data.

Through the highly performant, **Python-based QDS API**, researchers can query licensed Qube data directly from the QDS, filtering and refining large historical datasets at speed. Built-in metadata and discovery capabilities make it easier to identify the right datasets and fields, while direct access in Python creates a zero-friction path from dataset selection to analysis. Teams can also evaluate aged historical datasets using the same data and QDS API access layer available in production, creating a seamless path from testing to rollout.

In addition to the QDS API, licensed Qubes are available through standard file retrieval, Cloud Data Sharing for query-ready access in Snowflake, and Enterprise MCP for AI-powered discovery and retrieval. By combining the breadth of historical data with purpose-built technology, QDS helps research teams turn historical content into actionable insights faster.

Curated historical Qubes

Access Bloomberg historical time series and ongoing daily updates through curated data products with rich structure and metadata. Spend less time preparing data and more time evaluating signals, validating hypotheses and backtesting trading strategies.

Expansive data coverage

Build more robust research workflows using a deep foundation of Bloomberg fundamentals, estimates, security master, pricing, macro, and alternative datasets.

Embedded dataset intelligence

Use built-in metadata, field discovery and autocomplete capabilities to identify relevant datasets, fields and coverage. Move from dataset selection to analysis with greater efficiency and confidence.

High-performance time-series retrieval

Query large historical datasets using point-in-time date-based parameters, accelerating backtesting, signal evaluation and other data-intensive research workflows.

Python-native research workflows

Bring licensed Qube data directly into Python environments with dataframe-ready outputs. Move quickly from initial exploration to prototyping, validation, and model development with minimal setup.

Cross-dataset research

Use consistent identifiers and metadata to link licensed Qubes and bring related historical datasets into the same research workflow. Reduce mapping effort while preserving the structure and characteristics of each underlying data product.

Repeatable universe construction

Build research universes using entity- and market-level identifiers alongside time-series attributes. Create repeatable, auditable inputs for factor research, strategy construction, and backtesting.

Production-aligned evaluation

Evaluate aged historical datasets using the same data and access layer available in production. Create a seamless transition from testing to production rollout while reducing rework between evaluation and implementation.

1. Filtering for an investable universe

Define a list of entity- or instrument-level fields and create a filter of security identifiers to represent a universe of investable assets.

Sample time-series query

```python
# Define package and table parameters
cf = RDS.company_financials
fm = cf.financial_measures

# Identify fields to query
fields = [
      fm.LONG_COMP_NAME,
      fm.ID_BB_COMPANY,
      fm.DL_COFI_RECORD_TYPE,
      fm.REVENUE_PER_SH,
      fm.PERIOD_END_DATE
]

# Define the filter expression to narrow the search
filter_expr = (fm.LONG_COMP_NAME == 'Apple Inc') & (fm.FA_PERIOD_TYPE == 'Q') & (fm.DL_COFI_RECORD_TYPE == 'Actual')

# Run the timeseries query with start and end dates
session.get_timeseries(
    fields=fields,
    filter_expr=filter_expr,
    start_date='2024-01-01',
    end_date='2024-02-01'
)
```

Use entity, instrument or market-level identifiers to query the API.

Use date ranges to narrow time-series result sets for accurate point-in-time insights.

2. Optimized time-series data retrieval

Fetch the relevant time-series data for a list of fields using the company financials point-in-time table.

	TS_DATE	LONG_COMP_NAME	ID_BB_COMPANY	DL_COFI_RECORD_TYPE	REVENUE_PER_SH	PERIOD_END_DATE
0	2024-01-01	Apple Inc	101695	Actual	5.737259	2023-09-30
1	2024-01-02	Apple Inc	101695	Actual	5.737259	2023-09-30
2	2024-01-03	Apple Inc	101695	Actual	5.737259	2023-09-30
3	2024-01-04	Apple Inc	101695	Actual	5.737259	2023-09-30
4	2024-01-05	Apple Inc	101695	Actual	5.737259	2023-09-30
5	2024-01-06	Apple Inc	101695	Actual	5.737259	2023-09-30
6	2024-01-07	Apple Inc	101695	Actual	5.737259	2023-09-30
7	2024-01-08	Apple Inc	101695	Actual	5.737259	2023-09-30
8	2024-01-09	Apple Inc	101695	Actual	5.737259	2023-09-30
9	2024-01-10	Apple Inc	101695	Actual	5.737259	2023-09-30
10	2024-01-11	Apple Inc	101695	Actual	5.737259	2023-09-30
11	2024-01-12	Apple Inc	101695	Actual	5.737259	2023-09-30
12	2024-01-13	Apple Inc	101695	Actual	5.737259	2023-09-30
13	2024-01-14	Apple Inc	101695	Actual	5.737259	2023-09-30
14	2024-01-15	Apple Inc	101695	Actual	5.737259	2023-09-30
15	2024-01-16	Apple Inc	101695	Actual	5.737259	2023-09-30
16	2024-01-17	Apple Inc	101695	Actual	5.737259	2023-09-30

Sample time-series result set

Data coverage

Company Research Data

- Company Financials, Estimates and Pricing Point-in-Time
- Second Measure Aggregated Transaction Data
- Industry-Specific Fundamentals & Estimates Point-in-Time
- Supply Chain
- Facilities
- Dividend Forecast
- Corporate Structure
- Global ETF Flows
- PTP Indicator

Macro & Commodities Data

- Economic Releases & Surveys Point-in-Time
- Individual Economic Estimates

Reference & Pricing Data

- Global Equities Ref and Pricing
- ETF Ref and Pricing
- Fund Ref and Pricing
- Fixed Income Reference Data
- Gov Global Bond Ref
- Global Corporate Bond and Preferred Master Data

How can Bloomberg solve your firm's data needs?

For more information, email us at eprise@bloomberg.net or speak to your Bloomberg representative.

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