

BQuant Enterprise: Equity Base

Supercharge your investment workflow with Bloomberg's next-generation quantitative investment solution

Quantitative driven investment is transforming the financial services industry; with intensive computing power, sophisticated models run on large and increasingly complex datasets, making it possible to create new types of signals, automate idea generation and improve investment strategies.

BQuant Enterprise is a turnkey, fully-managed platform in the cloud, providing broad access to datasets, features and services via powerful APIs. The BQuant Enterprise Equity base package provides the core functionality of BQuant Enterprise for equity desks: it combines programmatic analytics across a broad set of Bloomberg's leading financial datasets, features and services to enable an equity quant to build models quickly and get to market first and at predictable cost.

A wide range of workflows are possible with the Equity base package, including idea generation, equity relative valuation analysis, ESG modelling, equity scoring and more.

Features

Idea Discovery

- Discover and access curated, point-in-time data via Bloomberg Query Language (BQL).
- Broad, unlimited access to global equity quantitative data based on entitlements
- Combine your internal content with a wealth of Bloomberg Data for new insights and analytics.
- Use our point-in-time corporate structure navigation and identifier mapping service.
- Work and collaborate with others in a familiar JupyterLab-based environment.

Model Build and Testing

- Manage and version your model code through version control and git integration.
- Provision compute as needed to match your model requirements.
- Create and manage custom python environments with the access and resources you need.
- Benefit from tools to help you manage and version model inputs and outputs.

Deployment

- Seamlessly publish models as applications to Bloomberg Terminal users in your firm.
- Automate and manage workflows with Scheduling.
- Including access for 5 quants and app deployments to 50 users with ability to scale quickly.

Programmatic access to Bloomberg's leading financial datasets in the BQuant Sandbox:

Historical Pricing and Reference Data for Global Equities:

- Equity pricing
- Technical Indicators and Volatilities
- Equity Description / Reference
- Corporate Actions (Distributions, Splits, Listings, Ticker Changes, M&A, IPOs)
- Point-in-time industry and sector classifications (BICS)

Company Fundamentals & ESG for Global Equities:

- Point-in-time actuals, guidance and consensus estimates
- Company disclosed segments
- Analyst level estimates (incl. target price, analyst recommendations)
- Future sales and earnings event dates
- Company disclosed ESG datasets
- Ownership data by Institutional and Insider holders, and by Geography

Historical Macro Environment and Economic Indicators:

- Top level country actuals and estimates (GDP/ CPI etc)
- Global equity index futures reference and pricing, FX and analytics
- Fund-level pricing, analytics and flows
- Equity index-level actuals and estimates
- Equity index-level dividend forecasts

Indices, Portfolios and Bloomberg Universes:

- Point-in-time Equity index membership
- Portfolio constituents and weights from PORT
- Screenable point-in-time universes for all global equities
- Research Notes (RMS)
- Bloomberg Peer Groups

Bloomberg Models and Non-Traditional Data:

- End-of-day aggregated news sentiment scores
- Bloomberg Default Risk Model (DRSK)
- Supply chain suppliers and customers

BQuant Enterprise Add-on packages provide additional libraries, data and services:

- **Equity Signal Lab:** Equity signal research, advanced backtesting and portfolio construction
- **Intraday Analytics:** 10+ years of cash equity intraday data and analytics libraries
- **Textual Analytics:** Historical Bloomberg news headlines, body, metadata and language models for NLP workflows
- **Advanced Compute:** Distributed compute platform for big data analysis
- **Derived Results:** Export of model results from the BQuant Sandbox

Take the next step.

For additional information, press the <HELP> key twice on the Bloomberg Terminal®.

Beijing
+86 10 6649 7500
Dubai
+971 4 364 1000
Frankfurt
+49 69 9204 1210

Hong Kong
+852 2977 6000
London
+44 20 7330 7500
Mumbai
+91 22 6120 3600

New York
+1 212 318 2000
San Francisco
+1 415 912 2960
São Paulo
+55 11 2395 9000

Singapore
+65 6212 1000
Sydney
+61 2 9777 8600
Tokyo
+81 3 4565 8900