BQuant Enterprise: Equity Signal Lab

Build, test and deploy innovative equity investment strategies and get to market fast with BQuant Enterprise and Equity Signal Lab

To gain an edge in the markets, quantitative investment managers require automated processing to quickly extract actionable information from unstructured and increasingly non-traditional sources of data. The nature of these "alternative data" sources presents challenges that are comfortably addressed through machine learning techniques and data science solutions.

Equity Signal Lab is a comprehensive solution for equity signal research, portfolio construction, optimization, and backtesting which utilizes the power of the cloud and unfettered data access in BQuant Enterprise.

Using pre-defined library of common factors in combination with your own signals, the Equity Signal Lab provides a comprehensive solution for rapidly testing new investment alpha strategies from creation through to portfolio construction and implementation. Equity Signal Lab is not just about creating a strategy, but providing the tooling to understand why the strategy works in a fast and scalable way.

Features

Signal Research by Combining Pre-built and Custom Factors

- Advanced Signal Library of 100+ pre-defined signals with definitions and methodology white papers, including:
  - Industry-strength conventional style factors
  - Alternative data signal time-series datasets (e.g., card transactions, supply chain, NLP, news and filings) (coming 2024)
  - ML-driven signals
- Extensible Quant Library in Python to research proprietary factors and signals

Data Preparation and Exploration

- Transparent data preparation module with unfettered access to Bloomberg equity datasets
- Data exploration tooling to analyse data coverage and quality over time and by universe
- Data lineage tools showcase transformations and data items used in calculating signals

Portfolio Construction with MAC3 Risk Model, PORT Optimizer, Bloomberg TCA Model

- Optimization of portfolios via an extensive library of portfolio construction methodologies Factor risk exposure control using Bloomberg's industry-leading MAC3 risk model

Fast and Scalable Backtesting

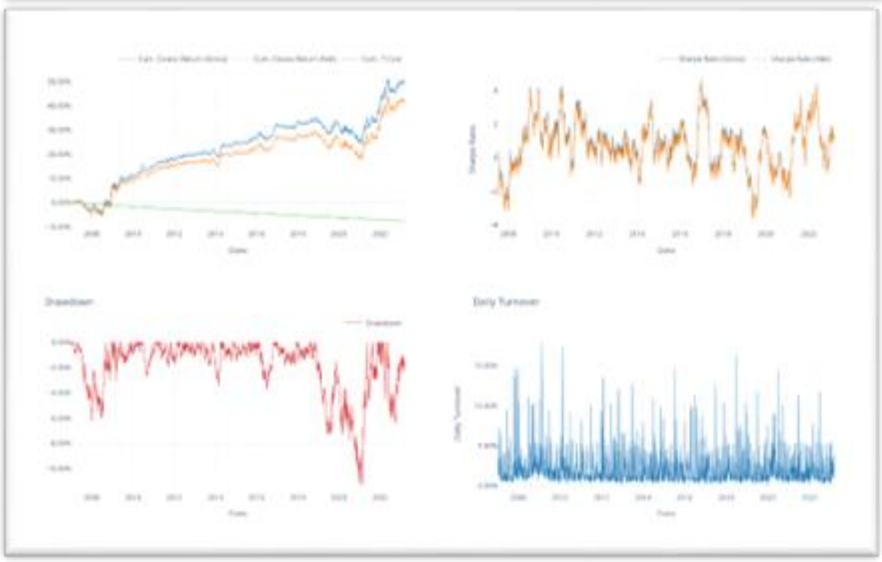
- Leverage distributed compute for parallelization to achieve speed and scalability
- Extensive signal and portfolio analytics on performance, risk, TCA and signal correlation
- Track research and reproduce past research results efficiently

Bloomberg

Examples

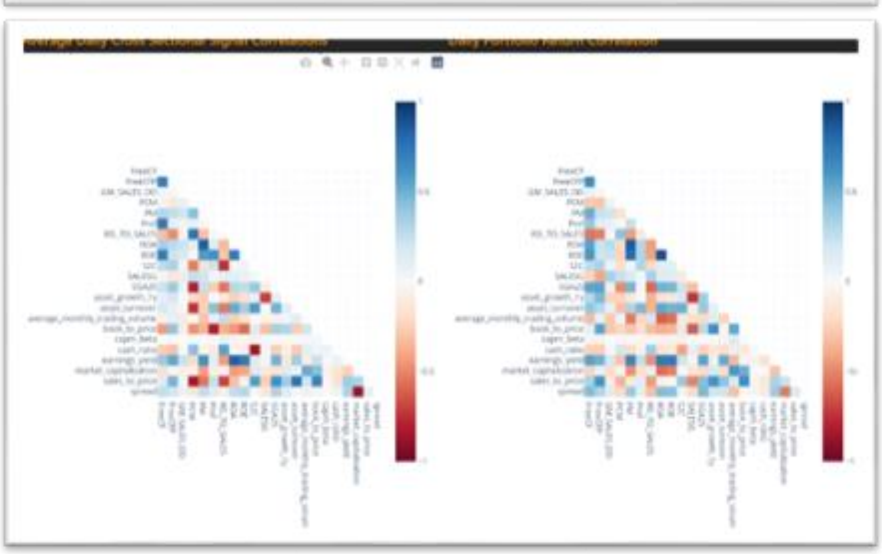
Equity Research Data Discovery & Exploration

- Dynamic plot for data distribution and outlier visualization
- Analyze securities across 4-degrees of freedom with custom grouping & trendlines
- Filter on specific dates/times using point-in-time data



Portfolio Construction and Performance Metrics

- View industry standard metrics like Cumulative Excess Returns & Transaction Costs
- Dig deeper by plotting pre-built and custom financial ratios over time
- Gain insight by evaluating historical drawdown and security turnover



Signals and Multi-Factor Strategies

- Understand factor/signal relationships via cross-sectional correlation maps
- Leverage similar visualizations to evaluate signal return correlations
- Access data from signal library and custom-built factors

BQuant Enterprise Solutions

The BQuant Enterprise Platform is a cloud-based analytics solution specifically designed for quantitative analysts and data scientists in the financial markets. BQuant Enterprise provides broad programmatic access to Bloomberg's comprehensive range of high-quality market-leading financial datasets and services via powerful APIs, along with quant tools.

Equity Signal Lab is an add-on to the BQuant Enterprise base packages. Additional add-ons include:

- **Intraday Analytics:** Intraday trading strategy analysis
- **Textual Analytics:** Historical Bloomberg news headlines, body, metadata and language models for NLP workflows
- **Derived Results:** Export of model results from the BQuant Sandbox

---