

BQuant Enterprise: Fixed Income Base

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

The application of quantitative techniques is transforming the financial services industry. The combination of access to broad and increasingly deep datasets, sophisticated models, and near-unlimited compute capacity makes it possible to derive differentiated signals, investment strategies, and automate manual processes.

BQuant Enterprise Platform is a turnkey, fully-managed cloud-based analytics solution, that provides broad access to datasets, features and services via powerful APIs. The BQuant Enterprise Fixed Income base package provides the core capabilities of BQuant Enterprise for fixed income and credit desks: it combines access to Bloomberg's leading financial datasets, calculators, and services to enable a fixed income quant to focus on creating models quickly and getting to market first, at a predictable cost.

A wide range of workflows are possible with the BQuant Enterprise Fixed Income base package, including credit relative valuation, custom ratings analysis, and issue-level custom ESG score creation.

Features

Idea Generation

- Discover and access curated, point-in-time data via Bloomberg Query Language (BQL).
- Broad, unlimited access to global fixed income quantitative data based on entitlements
- Configure access to your internal content for 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.
- Create and manage custom Python environments with the access and resources you need.
- Provision compute as needed to match your model requirements.
- 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.
- Includes access for five (5) quants and app deployments to 50 users, with the ability to scale quickly to more.

Data & Analytics

Access to Bloomberg's leading issue and issuer-level data, universes and macro context:

Historical Pricing and Reference Data for Global Bonds and Loans:

- GSAC and Loan pricing, description, analytics, and reference from BVAL, BGN, and other pricing sources
- Point-in-time corporate structure and mappings to issuer, equity, and ESG-level
- Issue-Level Credit Ratings
- Point-in-Time BCLASS (Bloomberg Fixed Income Classification System)
- Sustainable debt

Historical Global Issuer level Fundamentals and Metrics:

- Point-in-time company actuals and estimates
- Company-disclosed ESG datasets
- BCLASS and point-in-time BICS Classifications
- Debt distribution
- Issuer-Level Credit Ratings
- Bloomberg Default Risk (DRSK)

Liquidity & Trading:

- Historical LQA (Bloomberg Liquidity Analytics) Metrics

Historical Macro Environment and Economic Indicators:

- Top-level country actuals and estimates (GDP, CPI, etc.)
- Global bond futures reference, pricing, FX pricing, and analytics
- Fixed income ETF and mutual fund-level pricing, analytics, and flows
- Curve membership, including Sovereign, pricing, and analytics

Indices, Portfolios and Bloomberg Universes:

- BISL membership (deep history requires an additional license)
- Portfolio constituents and weights from PORT
- Screenable point-in-time universes for all global bonds, including saved SRCH bond searches on the Bloomberg Terminal
- Research Notes (RMS)

BQuant Enterprise Solutions

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

- **Intraday Analytics:** 10+ years of Fixed income instruments and bond futures
- **Textual Analytics:** Historical Bloomberg news headlines, body, metadata and language models for NLP workflows
- **Credit Signal Research:** Issue/issuer signal analytics and portfolio construction (coming in H2 2024)
- **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®.

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