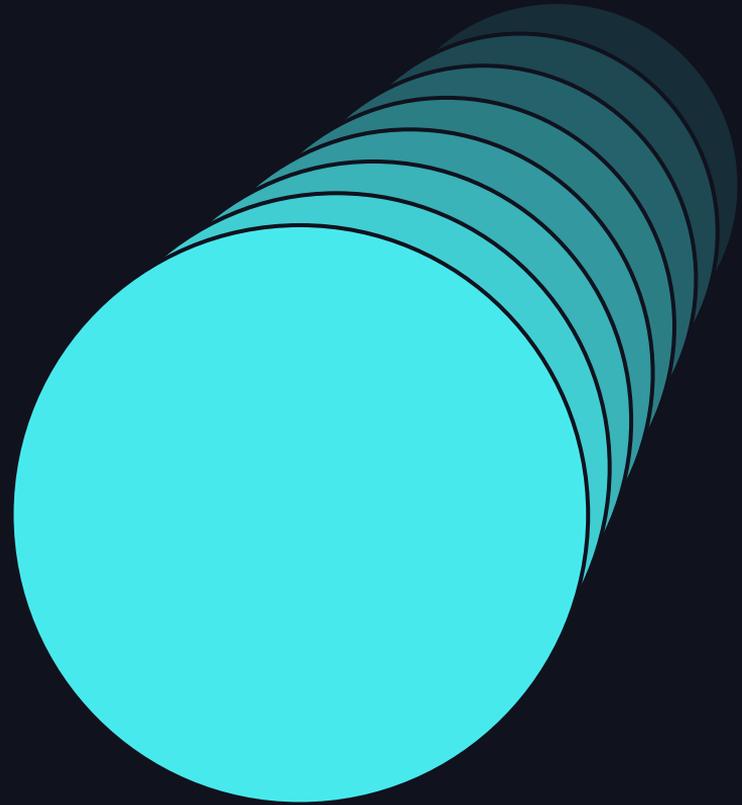# Thematic Investing

Katherine Laue and Michael Beal
June 2024

Speakers

Michael Beal
Co-Head of Enterprise
Data Science

Bloomberg L.P.

Katherine Laue
Cloud Integration Product
Manager

Bloomberg L.P.

CREATING OPTIMIZED THEMATIC INVESTMENT PORTFOLIOS WITH BLOOMBERG ENTERPRISE DATA AND A.I.

Data Science and Machine Learning Tutorial

"OUR CLIENT WANTS A SMARTER WAY TO INVEST IN A.I. COMPANIES LIKE NVDA"

Can we have a few backtest ideas ready in time for tomorrow's follow-up meeting?

Agenda

Bloomberg Data

- COFI, Rev Segment, Sector KPIs

- Supply Chain, Facilities / BNEF

- News, Transcripts and Descriptions

- ESG, Fund / Index Holdings, Thematic Classifications, Equity & Credit Prices, Credit Risk and Ratings Data

Data Modeling

- Data Ingest: DL+ solutions have been designed to facilitate seamless data integration

- Data Modeling: DL+ combines Bloomberg Bulk, Per Security and Multi-Vendor ESG into a Unified Data Model.

Workflow

- Identify Seed Company
- Identify Similar Companies
- Filter Universe
- Model Training
- Portfolio Weighting
- Automated Rebalancing

Dataset Exploration Demo / Highlights

Bloomberg Enterprise Data License and DL+

DATA <GO>
data.bloomberg.com

Market Leading Financial Data

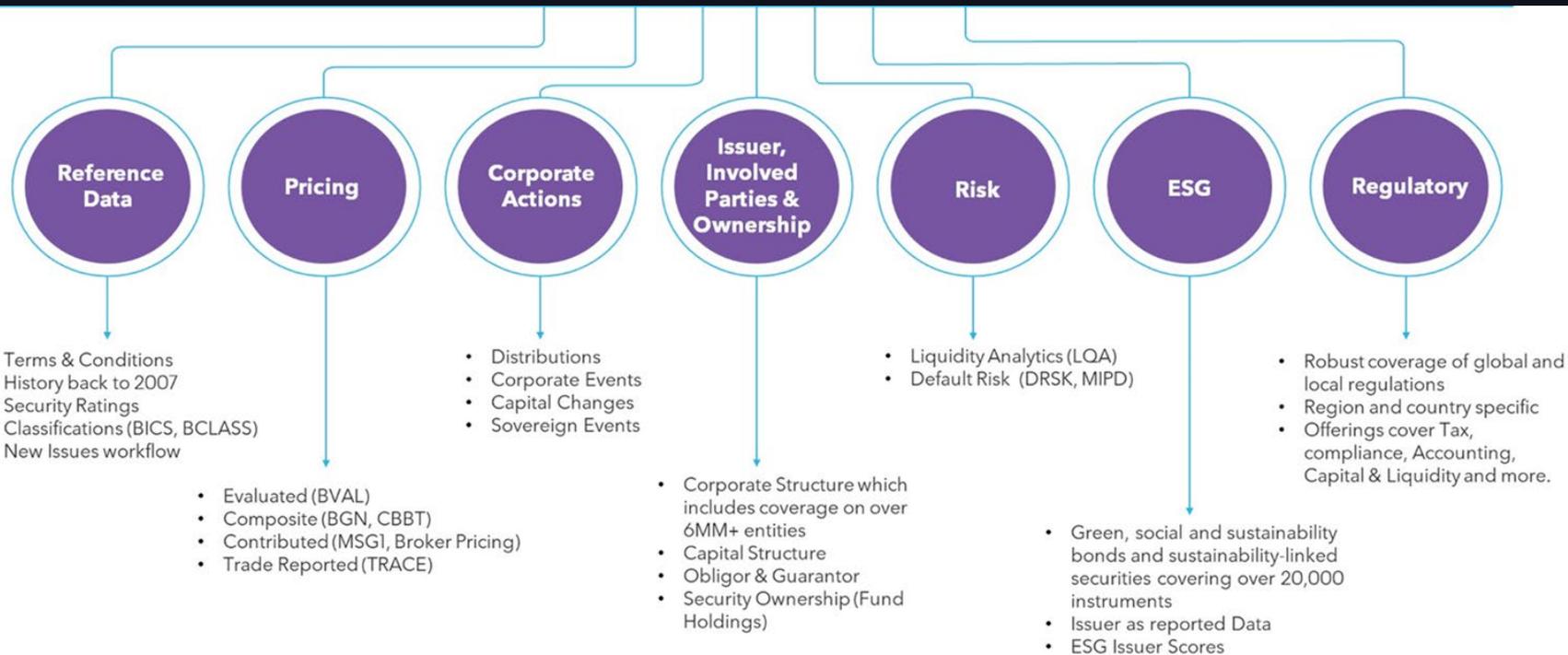Our meticulously-curated range of enterprise data –
275+ enterprise datasets and growing – is designed
to feed multiple enterprise applications with
seamless data access and integration.

Browse, test and acquire datasets from **Bloomberg
and third-party data** providers at
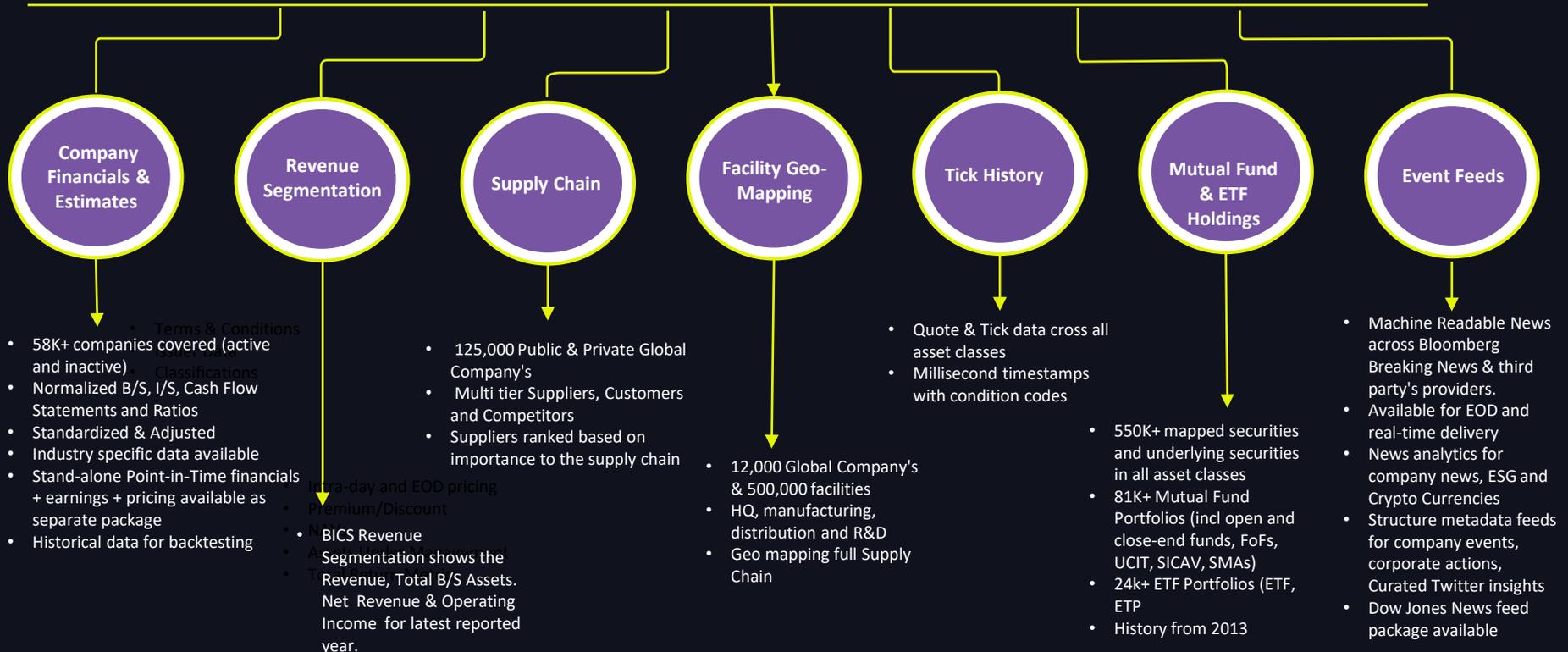Data.Bloomberg.com, Bloomberg's intuitive online
data catalog
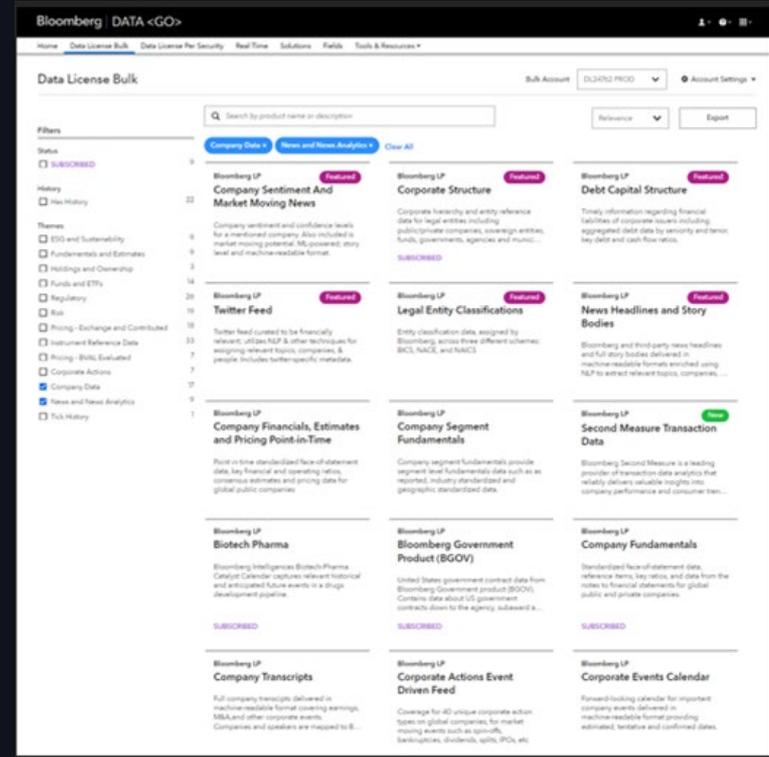
Bloomberg

Bloomberg's Reference, Pricing & more Data Solutions

Bloomberg

Bloomberg's Research Data Solutions

Company Financials & Estimates

Revenue Segmentation

Supply Chain

Facility Geo-Mapping

Tick History

Mutual Fund & ETF Holdings

Event Feeds

- 58K+ companies covered (active and inactive)
- Normalized B/S, I/S, Cash Flow Statements and Ratios
- Standardized & Adjusted
- Industry specific data available
- Stand-alone Point-in-Time financials + earnings + pricing available as separate package
- Historical data for backtesting

- Terms & Conditions
- Classifications
- Intra-day and EOD pricing
- Premium/Discount
- NV
- Asset Under Management
- Total Offering
- BICS Revenue Segmentation shows the Revenue, Total B/S Assets. Net Revenue & Operating Income for latest reported year.

- 125,000 Public & Private Global Company's
- Multi tier Suppliers, Customers and Competitors
- Suppliers ranked based on importance to the supply chain

- 12,000 Global Company's & 500,000 facilities
- HQ, manufacturing, distribution and R&D
- Geo mapping full Supply Chain

- Quote & Tick data cross all asset classes
- Millisecond timestamps with condition codes

- 550K+ mapped securities and underlying securities in all asset classes
- 81K+ Mutual Fund Portfolios (incl open and close-end funds, FoFs, UCIT, SICAV, SMAs)
- 24k+ ETF Portfolios (ETF, ETP
- History from 2013

- Machine Readable News across Bloomberg Breaking News & third party's providers.
- Available for EOD and real-time delivery
- News analytics for company news, ESG and Crypto Currencies
- Structure metadata feeds for company events, corporate actions, Curated Twitter insights
- Dow Jones News feed package available

Research Data Solution Overview

Bloomberg's Research Data solution allows clients to seamlessly build company and industry knowledge graphs

There are no equivalent solutions in the market, products from multiple providers require significant time and resources to build ETL pipelines and wrangle data before it can be used for research
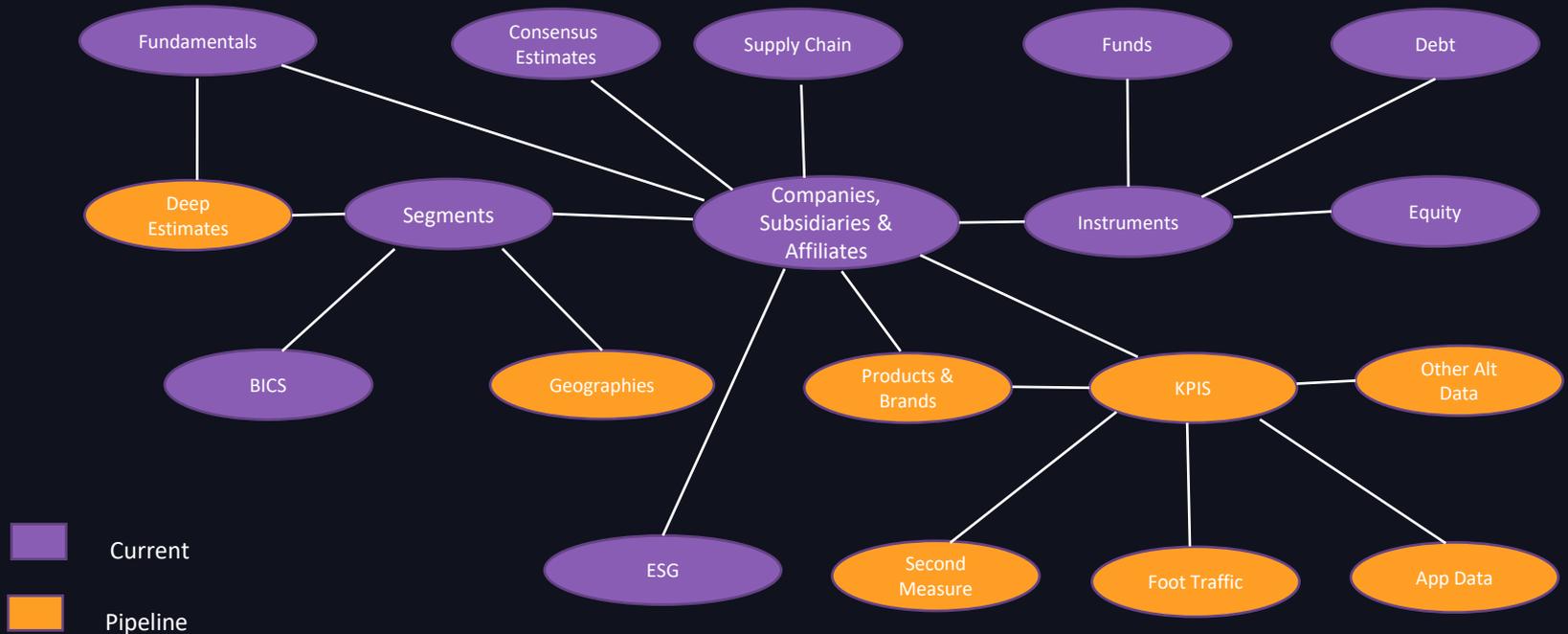
Bloomberg Research Data Easily Fits Into Existing Client Workflows
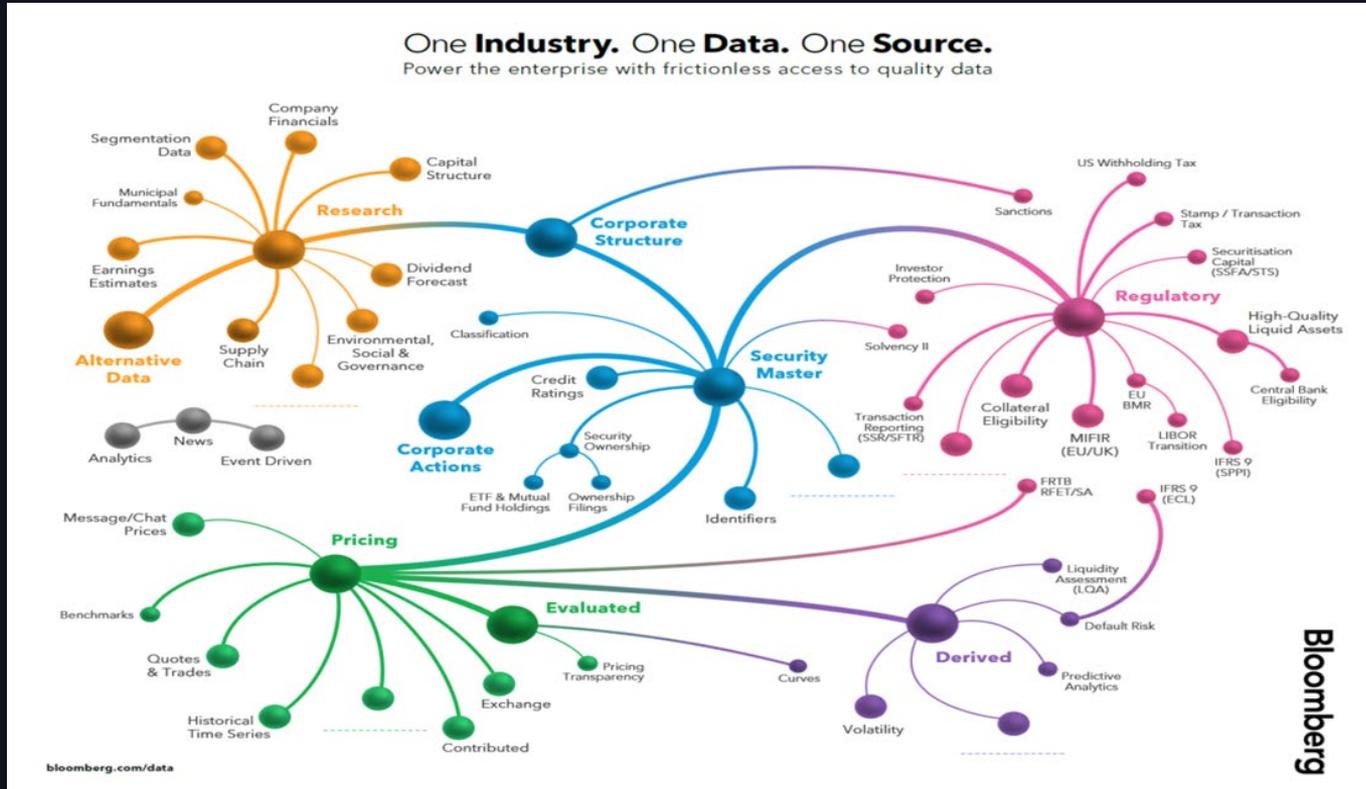
Bloomberg DL+ Integration

Customer Data Management Challenges and Use Cases

Client Challenges

Data >> More data. More complex. Direct engagement.

Technology >> Modern technologies. New opportunities. Change.

Immediate Benefits >> Current workflows. Time sensitive. Efficient.

Workflow Driven Use Cases

Realize Data Efficiencies >> Utilise Bulk offerings, avail to users quickly

Target Operating Model Changes >> Consistent data in old and new, Cloud Migrations
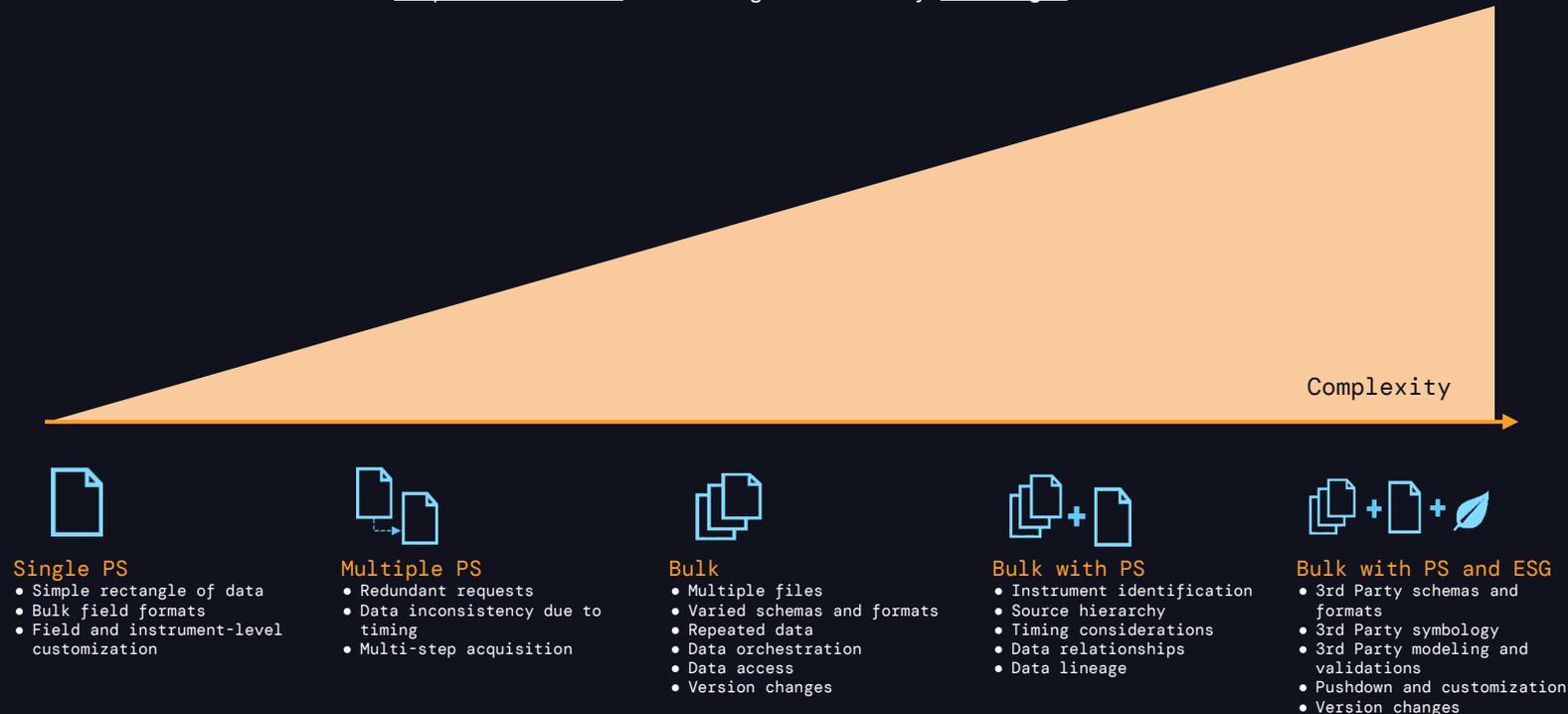
Multi-vendor ESG >> Linking, Mapping, Coverage, Change Control

DL+>> Complexity Spectrum

Advanced clients with complex data needs must navigate a host of challenges

Complexity

Single PS
- Simple rectangle of data
- Bulk field formats
- Field and instrument-level customization

Multiple PS
- Redundant requests
- Data inconsistency due to timing
- Multi-step acquisition

Bulk
- Multiple files
- Varied schemas and formats
- Repeated data
- Data orchestration
- Data access
- Version changes

Bulk with PS
- Instrument identification
- Source hierarchy
- Timing considerations
- Data relationships
- Data lineage

Bulk with PS and ESG
- 3rd Party schemas and formats
- 3rd Party symbology
- 3rd Party modeling and validations
- Pushdown and customization
- Version changes

DL+>> Bloomberg Data Management

ACQUIRE

MODELED

**Control. Efficiency.
Transparency. Consistency.**

Databricks

Bloomberg Data License

BULK DATASETS

PER SECURITY

THIRD PARTY ESG DATA

BLOOMBERG ESG DATA

CUSTOM ESG DATA

ENTITIES

INSTRUMENTS

ESG

UNIFIED DATA MODEL

MARKETS

PRICES

RESEARCH

Publication

Collection

DL+ Workstation

Cloud Delivery — Research & Reporting

SFTP — Internal Marketplace

REST — Portfolio Management

PS SFTP — Accounting

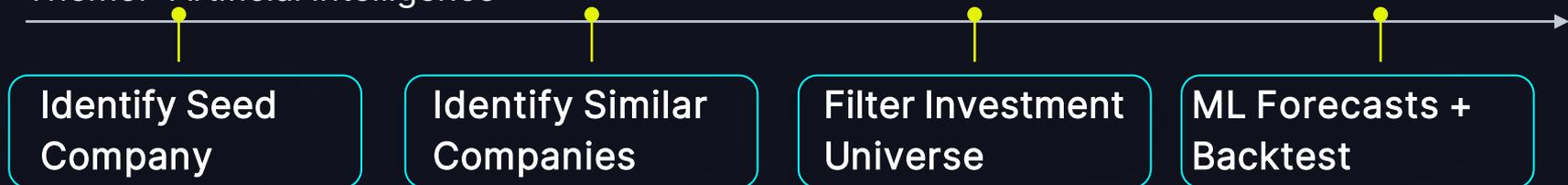RT Adapter — Blackbox & Derived

DATA+AI SUMMIT

DL+>> The Unified Data Model

Binds your Bloomberg Bulk, Bloomberg Per Security and ESG data into a modeled structure that is intuitive for ease of use and discoverability

Thematic Investing Workflow Demo

Thematic Investing Workflow Overview

Theme: "Artificial intelligence"

| Identify Seed Company | Identify Similar Companies | Filter Investment Universe | ML Forecasts + Backtest |

NVDA

Select companies on KPI similarities:

• Company Financials, Estimates and Segmentation Data

• Investor Holdings

• News, Descriptions and Transcripts Data

Filter companies based on level of supply chain overlap

Test investment rules

Train models with additional Bloomberg Research Data
- Facilities
- ESG
- Equity Prices
- Credit Risk Data

Curious to learn more?
Scan QR to request a demo!

Email us at eprise@bloomberg.net

DATA+AI SUMMIT

Thank you!