Bloomberg’s Trading Analytics

As markets become more complex, analyzing trading strategies from multiple angles can give traders an edge. Sophisticated real-time trading analytics are built into Bloomberg’s trading solutions, empowering traders to expand their analysis and make smart moves quickly. While analysts, traders and portfolio managers can use these decision-support tools separately, using them together, across the full lifecycle of an order, will bring the most powerful results, helping to maximize trading profit and ensure best execution.

**Building blocks**

- **Assess transaction costs & performance**
  - Post-trade Transaction Cost Analysis BTCA <GO>

- **Automate trading**
  - EMSX Rule Builder RBLD <GO>

- **Measure trading alpha attributes**
  - Intra-trade Trading Performance TP <GO>

- **Consider PM behavioral patterns**
  - EMSX Order Profiling

- **Estimate market impact**
  - Pre-trade Transaction Cost Analysis TCA <GO>

- **Rank algorithm relevance & performance**
  - Broker Algorithm Selector ALGO <GO>

- **Forecast trading volumes**
  - Average Volume at Time AVAT <GO>

- **Analyze trading intervals**
  - Price and Volume Dashboard VWAP <GO>
Applying building blocks in a workflow

Bloomberg’s Trading Analytics provide critical direction at every turn. Research market behavior and model execution strategies before trading; identify successful trading strategies and streamline your analysis during trading; and assess transaction costs and performance post-trading. Then use these insights to improve your trading strategy in the future.

Pre-trade

- **Measure cost:** Transaction Cost Analysis TCA <GO>
- **Evaluate liquidity:** Average Volume at Time AVAT <GO>
- **Choose optimal execution speed:** EMSX Order Profiling
- **Tag or automate trades:** EMSX Rule Builder RBLD <GO>
- **Choose the right destination:** Broker Algorithm Selector ALGO <GO>

In-trade

- **Review momentum & liquidity sourcing:** Trading Performance TP <GO>
- **Measure remaining balance vs expected volume:** Average Volume at Time AVAT <GO>
- **Alert for outliers in real-time:** EMSX Rule Builder RBLD <GO>

Post-trade

- **Gain deeper insight to quality of execution:** Bloomberg Transaction Cost Analysis BTCA <GO>
- **View order, routes & fills on chart:** Intraday Price Graph IGPO <GO>
- **Compare fill venue vs market:** Venue Analytics VENU <GO>

Key benefits

**Cutting-edge**

Bloomberg’s analytics tools are powered by numerous high-quality trading models, including our own proprietary models driven by novel machine learning techniques, to help traders calculate optimal execution time, volume and price. We continually upgrade these tools to capture new inputs as markets evolve.

**Robust**

Bloomberg’s unique data sets provide a competitive advantage. Our peer universe contains non-attributable order data collected from more than 800 buy-side firms, featuring routes, fills, timestamps and prices from millions of trades over the past 10 years.

**Fully integrated**

Trading analytics are integrated into Bloomberg Terminal® functions, trading blotters and data feeds, alerting, saving time and promoting accuracy.

**Trusted**

Bloomberg’s independent analytics, used by buy-side and sell-side traders and portfolio managers in 88 countries, increase client and regulator confidence in best-execution reporting.

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**Take the next step.**

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

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