Seminar in Bloomberg
MSc in Banking & Finance
Athens University of Economics & Business
Instructor: Landis Conrad Felix Michel

Aims and objectives:

Bloomberg seminar aims to provide students with the basics in operating and working with Bloomberg software. Students are introduced to the main functionality and tools to navigate in Bloomberg Terminal and its historical database. Seminar covers the main functions to construct and monitor trading strategies and portfolios real-time, backtesting historical performance and actively manage portfolio's risk with specific asset pricing models. The seminar offers a series of empirical applications in equities, asset pricing models, options and options valuation models.

Course outline:

The course is organized in 6 sessions as follows :

Lecture 1: Bloomberg Terminal
(Basic functionality and navigation to Bloomberg terminal. Functions and Securites.)

Lecture 2: Securities – Portfolios
(Working with functions, securities and portfolios. Empirical applications : Using excel to empirically test CAPM in the Athens stock exchange.)

Lectures 3-4: Asset Pricing Models – Trading strategies – Algorithmic Trading
(Construct portfolios based on asset pricing models and characteristics. Monitor portoflios real time. Backtesting and optimize portfolio performance. Empirical Application : Construct, analyze and optimize size , value and momentum strategies-portfolios. Retrieve real time data using 3rd party software and calculate optimal portfolios.)

Lecture 5: Portfolio & Risk Analytics
(Analyze – optimize portfolio performance, understand portfolio risk exposures, active portfolio management in Bloomberg)

Lecture 6: Option Valuation & Scenario Analysis
(Monitoring Bloomberg Options. Option Valuation and replication of option strategies, option horizon analysis, option scenario analysis and hedging) **.**