



Brevan Howard Alpha Program 2024

Trading Strategies and Trade Ideas

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Trading Strategies and Trade Ideas

- **Format:** Primarily Notebooks, examples, and in-class assignments, (with a few slides). One take-home.
- **Requirements:** One Bloomberg Terminal (to show in front of class). Shared terminals for remainder. Python/Pandas/Numpy, Excel, Jupyter Notebooks, Google Collab, Github. **Nice to have:** BLPAPI, XBBG (pip install)
- **Plan:**
 - Algorithmic Trade Strategy Case Study
 - Navigating Bloomberg (as and when possible)
 - Relative Value and Macro Trades

Resources

- **(Private) Github repo** (data, xlsx, ipynb, py, and pdf):
<https://github.com/AlgoEtcTraining/BHTraining> Access – send emails to firoozye@gmail.com
- **Google Collab** – Developing a single-asset trading strategy
https://colab.research.google.com/trade_strategy. More in class
- **RV Reports (Vol)** -
<https://ucl.academia.edu/NikanNickFiroozye>

References

- Tuckman & Serrat – *Fixed Income Securities: Tools for Today's Markets*, 3rd ed, (2012)
- Huggins & Schaller - *Fixed Income Relative Value Analysis*, 2nd ed, Wiley, (2024)
- Young, *Guide to Fixed Income Analysis*, Morgan Stanley (2023)
- Fabozzi & Mann, *Intro to Fixed Income Analytics*, Wiley (2010)
- Fabozzi, *Fixed Income Analysis*, 2nd ed, CFA Institute (2007)
- During, *Fixed Income Trading and Risk Management: The Complete Guide*, Wiley, (2021)
- Stutely, The Economist Guide to Economic Indicators: Making Sense of Economics, 7th Ed, Economist Publications (2010) (Note: GS, Nomura, Others have similar handbooks on Econ Indicators)