

## Summary

Highly accomplished financial industry professional with extensive experience in trading, risk management, and quantitative finance. Demonstrated expertise in developing and implementing sophisticated trading strategies, managing multi-million-dollar portfolios, and executing trades across a diverse range of financial instruments. Proven adeptness in utilizing statistical analysis and econometrics to evaluate trade risk, generate trade ideas that outperform market benchmarks, and enhance the precision of valuations for complex securities. Skilled in providing expert advisory services on foreign exchange matters and fostering cross-functional collaboration to integrate FX risk management into broader financial strategies. A forward-thinking leader with a strong ability to design and execute products and solutions that improve operational efficiency, consistency, and compliance in support of business objectives

## Experience

**Gazprombank**, one of the largest domestic banks with an extensive international market presence Oct 2018 – Jan 2023  
Treasury Manager/Trader | Fixed Income, Currencies and Commodities desk, Capital Markets Moscow, RF

- ➔ Provided market-making services and liquidity in G10 and EMEA currencies, precious metals, and commodities for a variety of transactions, including options, forwards, futures, interest rate swaps, and cross-currency swaps.
- ➔ Utilized advanced statistical analysis techniques to evaluate trade risk, generating innovative trade ideas that consistently surpassed benchmarks.
- ➔ Managed and analyzed currency exposures for a bank's trading book, executing strategic FX trades and implementing hedging techniques.
- ➔ Provided expert advisory services on foreign exchange matters to various business units, contributing to strategic financial planning and informed decision-making.
- ➔ Fostered cross-functional collaboration with Accounting, Corporate Finance, Corporate Development, Tax, and Financial Risk Management teams

### Relevant Projects:

- ✓ Successfully implemented a pricing engine for Interest Rates Option with volatility surface calibration and modeling (Black-76).
- ✓ Launched new instruments' pricing and liquidity providing, ensuring adherence to ISDA regulations.
- ✓ Implemented new XVA (FVA and ColVA) approaches for the Rub market, exploiting arbitrage between approaches

**Promsvyazbank**, one of the top privately held local banks, with cutting-edge technologies in trading Nov 2012 – Sep 2018  
e-FX Trader | electronic FX and Precious Metals trading desk Moscow, RF

- ➔ Managed electronic client trades execution and liquidity provision in G10 and CIS currencies (Short Term IR and FX Spot/FX Swaps).
- ➔ Supervised a team of e-FX sales members and programmers, setting goals and improving client outcomes.
- ➔ Covered all business and technical aspects of electronic trading, including prime brokers, legal, and infrastructure vendors

### Relevant Projects:

- ✓ Developed a smart order matching engine from scratch, improving round trip dramatically.
- ✓ Added short-term IR liquidity providing/absorbing to/from WL single-bank platform.
- ✓ Developed a proprietary client-server trading application for FX basket trading, integrating statistical arbitrage algorithms

## Education

CQF Institute, Fitch | Quantitative finance programm, Leading Professor: Dr. Paul Wilmott London, UK  
Quantitative Finance Charter Jan 2022 – Jul 2022  
New Economic School | Morgan Stanley programm, Rector: Dr. Sergey Guriev Moscow, RF  
Masters in Finance Sep 2013 – Jul 2015  
National Research Nuclear University "MEPHI" | Applied Maths in Economics programm Moscow, RF  
Economist Mathematician Sep 2007 – Jul 2012

## Certificates

CFA Charter\*, CFA Institute || FRM Charter, GARP || CQF Certificate, CQF Institute || SIE Passed, FINRA

## Skills

**Math:** statistics, econometrics, quantitative finance, portfolio optimization, machine learning, reinforcement learning  
**Programming:** C#, Python, .NET, QuantLib, QuickFIX, sklearn, pyfolio, Git, WPF, sockets, multithreading, bash, SQL, VBA, IAT<sub>E</sub>X  
**Software:** Numerix, Calypso, Murex, Misys Summit, Refinitiv, Bloomberg, Reuters Dealing, 360T, FXAll, FastMatch, Integral, MS Excel  
**Protocols:** FIX, FAST, PLAZAII, Bloomberg API, numerous ECN APIs, Open AI API, SSH **Other Interests:** PCB Design, 3D, Rowing

## Awards

Won trading competition "Algorithmus 2012", nomination "Stable Income" (highest sharpe ratio).  
Asset class: Equities. Strategy: fractal MA, B. Mandelbrot

\* Successfully completed all three levels of the CFA program, currently in the process of obtaining membership