

## Summary

With over three years of specialized experience in trade operations within financial markets, I have amassed a robust set of skills and a comprehensive understanding of various financial instruments and operational strategies. My previous roles have equipped me with the expertise in facilitating high-frequency trading (HFT), managing complex derivatives, and improving trading strategies and technologies, which align seamlessly with the core responsibilities required by Natixis Investment Managers

## Experience

**Gazprombank**, one of the largest domestic banks with an extensive international market presence Oct 2018 – Jan 2023

Interest Rates Trader | Fixed Income, Currencies and Commodities desk, Capital Markets Moscow, RF

- Managed and executed trades across multiple currencies and derivatives, enhancing liquidity and ensuring market stability.
- Leveraged advanced analytics to perform risk assessments and develop trading strategies, significantly reducing financial risk.
- Collaborated with cross-functional teams, including legal and compliance, to ensure adherence to regulatory standards and smooth operation of trade settlements.
- Provided strategic insights and support to the sales team, aiding in client relationship management and tailored financial solutions.
- Led technology upgrades and process optimizations, improving trading system efficiency and response times

### Relevant Projects:

- ✓ Spearheaded the development of an Interest Rate Options pricing engine, improving accuracy and market competitiveness.
- ✓ Implemented new valuation adjustments frameworks (XVA) for the Russian market, optimizing trading strategies and regulatory compliance.
- ✓ Played a key role in the setup and integration of a front-office system (Calypso), enhancing trade processing and operational reliability.
- ✓ Developed and launched liquidity solutions for Interest Rate products on major platforms, boosting market presence and client service capabilities

**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

- Directed high-frequency trading operations, focusing on risk management and operational efficiency across G10 and CIS currencies.
- Achieved significant market share through the development and integration of an electronic pricing engine, leading to top performance in the industry.
- Managed a team of sales professionals and developers, fostering innovation and ensuring alignment with business goals.
- Enhanced customer experience and operational connectivity by providing liquidity solutions and maintaining robust client relations

### Relevant Projects:

- ✓ Developed a proprietary trading application and smart order matching engine, increasing trade execution speed and accuracy.
- ✓ Led technological advancements, including the integration of UDP protocols and colocation strategies, to enhance trading infrastructure.
- ✓ Implemented statistical arbitrage strategies, optimizing liquidity management and market positioning

## 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,  $\text{\LaTeX}$   
**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