Arkadiy Klyukin, CFA*, CQF, FRM

Authorized to work in the US, Green Card

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Summary

With a profound background in financial markets and trading, my professional experience spans across major financial institutions where I significantly contributed to optimizing trading operations and risk management. My expertise in market-making, risk analysis, and proprietary trading, particularly in FX and derivatives, aligns seamlessly with the responsibilities at Stamos Capital Partners. I have demonstrated a consistent ability to manage high-value portfolios and navigate complex market conditions, achieving substantial financial outcomes. My approach combines deep analytical skills, advanced technological proficiency, and a keen understanding of regulatory frameworks, ensuring both compliance and competitive advantage

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**

- Spearheaded market-making operations across multiple currencies and commodities, managing substantial daily trading volumes and providing liquidity solutions tailored to client needs.
- Analyzed market trends and financial data to generate actionable trading strategies, significantly enhancing portfolio performance and risk-adjusted returns.
- Collaborated with cross-functional teams to integrate regulatory changes like SOFR transition and ISDA compliance, ensuring alignment with legal standards and minimizing operational risk.
- Developed and optimized trading algorithms using technologies such as Python, C, and Bloomberg API, improving trade execution speed and accuracy.
- Led risk management efforts by setting and controlling financial limits like dv01 and VaR, effectively minimizing potential losses and enhancing financial stability

Relevant Projects:

- ✓ Designed and implemented an Interest Rates Option pricing engine, incorporating volatility surface calibration and enhancing product offerings in derivatives markets.
- ✓ Developed and launched innovative valuation models and trading tools for interest rate products, contributing to the bank's leadership in market-making on Bloomberg platforms.
- ✓ Played a pivotal role in the setup and integration of the front office system (Calypso), ensuring efficient trade processing and robust system performance

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**

- Executed high-frequency trading strategies across G10 and CIS currencies, achieving top market share positions through advanced electronic trading systems.
- Managed commodity trading risks and executed trades in energy, agricultural, and metal markets, aligning with PnL objectives and market conditions.
- Led a team responsible for enhancing e-FX solutions, improving client service quality, and fostering strategic relationships with key institutional clients

Relevant Projects:

- ✓ Developed a proprietary trading application for FX basket trading, integrating complex order matching algorithms and real-time data feeds, boosting trading efficiency and client satisfaction.
- ✓ Established advanced communication protocols and placed trading system components in strategic global locations, significantly reducing latency and enhancing trade execution speeds.
- ✓ Implemented statistical arbitrage strategies across various platforms, optimizing liquidity management and financial performance in volatile markets

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, 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*