Arkadiy Klyukin, CQF, FRM, CFA

Summary
☎ 650 888 8387 | @ arkadiy.klyukin@gmail.com | 🌐 aa-kl.github.io | ⌂ aa-kl | in aa-kl | ✈ @aa_tgm

Interest Rates and FX trader with comprehensive experience in STIR market making. Consistently achieving PnL and market share KPIs. Developing and implementing new products, derivatives structuring, regulatory frameworks, and market tech microstructure. Strong background in quantitative finance, machine learning, and programming: C#, Python, VBA.

Experience

Russell Investments, global investment management firm; dedicated FX&STIR, FI&Equity trading desks — **Aug 2024 – present**

FX and IR Trader | FX and STIR desk, Capital Markets department — Seattle, US

- ➡ Agency FX and STIR trading on behalf of external clients (institutional investors), within each cp specific limits (G10, EMEA)
- ➡ Managing FX overlay and clients funds FX Swap positions, funding and rolls, STIR strategies developement and implementation.
- ➡ Organizing eFX spot and STIR technical aspects of desk's electronic trading (ECNs, trading venues, custodians, BPs, legal).
- ➡ Support Equity, FI, and FI derivatives traders and PMs in setting targets, monitoring fund activity, reconciling cash positions.

Relevant Projects:

- ✓ Developed auxiliary tool for FX Swaps pricing, enhancing pre-trade market discovery, resulting in decreased TC (VBA, Python)
- ✓ Assessed external TCA provider reports on STIR products performance, identified significant valuation model flaws, recovered 50% of unjustified PnL calculations, and dramatically improved the company's ranking among peers. (Python)

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 — Moscow, RF

- ➡ Trading clients flows, providing liq in G10 and CIS STIR, FX Swaps, IRS, OIS, xCCY, IR options, spot currency transactions.
- ➡ Overseeing books while keeping within numerous types of limits: dv01, credit, basis risk, VaR, and term structure limits.
- ➡ Consistently exceeded PnL and market share KPIs, growing gradually (#1 on local market, #3 including international peers)
- ➡ Providing internal sales team and institutional clients with pricing, trade ideas, participating in tailored products design.
- ➡ Identification and interpreting data to assess appropriate market risk, generation and execution trade ideas.
- ➡ Working in collaboration with legal and tax teams on technical topics such as Libor Fallback protocol and SOFR transition.

Relevant Projects:

- ✓ Elaborated and implemented Interest Rates Option pricing engine with volatility surface calibration and modeling (Black-76)
- ✓ Launched new instruments pricing and liq providing (Key Rate IRS and Caps/Floors, FX-implied swap, etc), ISDA regulations.
- ✓ Implemented new XVA (FVA and ColVA) approaches for rub market instruments, exploited arbitrage between approaches.
- ✓ Developed IR pricing tools, launched providing liquidity in IR products to Bloomberg screen and bbti (C#, VBA, Bbg API)
- ✓ Participation in front office system (Calypso) set up and integration from scratch, pricing models homologation and validation, stp, workstation tools and reports design.

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 Commodities trading desk — Moscow, RF

- ➡ e-FX client trades execution and liquidity providing in G10, and CIS currencies (Short Term IR and FX Spot/FX Swaps)
- ➡ Monitoring and managing risk in commodities transactions: energy, agricultural, metals flow trading.
- ➡ Achieving PnL goals, developed and integrated electronic pricing engine which led to becoming top 1-2 market share.
- ➡ Providing liquidity to ECNs, corp and retail customers, other banks single-bank trading platforms (white label solutions)
- ➡ Managing and supervising two members e-FX sales team and three programmers, setting goals, improving client outcomes.

Relevant Projects:

- ✓ Developed feeds aggregation and smart order matching engine from scratch (C#, FIX, SQL)
- ✓ Placed engine segments to LD4, Equinix, MOEX collocations which improved roundtrip dramatically.
- ✓ Developed proprietary client-server trading application for FX basket trading (FIX, Sockets, WPF)
- ✓ Established transition to UDP protocols, added feeds from the exchange-traded D1 derivatives market (FAST, Plaza)
- ✓ Added STIR liquidity providing to single-bank trading platform. Integrated arbitrage algorithms (CME-MOEX), retail customers flow, and stat arb with highly correlated ccy-pairs liquidity extraction into the order routing and matching circuit.

Education

**CQF Institute, Fitch	Quantitative finance programm, Leading Professor: Dr. Paul Wilmott**	London, UK
Quantitative Finance Charter	Jan 2022 – Jul 2022
**New Economic School	Programm in partnership with Morgan Stanley**	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, Unix/Linux, WPF, sockets, multithreading, bash, SQL, VBA, LaTeX, Numerix, Calypso, Murex, Misys Summit, Refinitiv, Bloomberg, Reuters Dealing, MS Excel

Protocols: FIX, FAST, PLAZAII, numerous ECN APIs, SSH **Other Interests:** FPGA, PCB Design, 3D Modelling, Rowing

Awards

Won trading competition "Algorithmus 2012", nomination "Stable Income" (highest sharpe ratio).

  Asset class: Equities. Strategy: fractal MA, B. Mandelbrot