

Summary

Highly proficient Portfolio Manager with a successful track record in managing large scale financial portfolios and optimizing profitability within various market conditions. Exceptional understanding of market dynamics, with a specialization in market making for a diverse range of financial instruments. Proven expertise in risk management, portfolio optimization, and market pricing, leveraging sophisticated analytical skills. Demonstrated ability to provide competitive pricing and actionable trade ideas whilst maintaining stringent financial limits. Proficient in developing advanced trading tools and enhancing desk infrastructure for increased efficiency. Experienced in working closely with legal and tax teams on technical topics. Skilled in quantitative finance, econometrics, and machine learning with proficiency in multiple programming languages

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

- Expertise in providing liquidity in various currencies for FX spot, derivatives, STIR, and xCCY transactions.
- Proven track record in conducting thorough market analysis, interpreting statistical data to assess trade risk, and executing trade ideas.
- Demonstrated ability in developing and optimizing trading tools and desk infrastructure, improving efficiency.
- Specialized in market making across diverse financial instruments, optimizing liquidity and profitability.
- Strategically managed portfolios, minimizing risk and maintaining credit quality, resulting in improved risk-adjusted returns.
- Consistently surpassed PnL and market share KPIs, contributing to sustained growth.
- Provided key support to internal sales team and institutional clients, delivering competitive pricing and actionable trade ideas, and actively participated in the design of tailored financial products

Relevant Projects:

- ✓ Successfully launched new instruments pricing and liquidity providing aligned with ISDA regulations.
- ✓ Led the development of IR pricing tools, launched liquidity in IR products.
- ✓ Actively participated in front office system set up and integration on every level, from pricing models homologation and validation to straight-through processing and 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 Precious Metals trading desk Moscow, RF

- Successfully executed electronic client trades and liquidity providing in G10, and CIS currencies.
- Proven track record in managing risk in commodities transactions: energy, agricultural, metals flow trading.
- Consistently achieved PnL goals, developed and integrated electronic pricing engine leading to top market share

Relevant Projects:

- ✓ Successfully developed feeds collecting and smart order matching engine from scratch.
- ✓ Successfully established transition to UDP protocols, added feeds from the exchange-traded D1 derivatives market.
- ✓ Developed proprietary client-server trading application for FX basket trading.
- ✓ Integrated statistical arbitrage algorithms 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 | 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_EX
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