

Summary

An accomplished Treasury Specialist with a proven track record in the financial industry, offering extensive expertise in treasury operations, risk management, regulatory compliance, balance sheet analysis, and financial analytics. Highly skilled in market-making, executing client transactions, optimizing liquidity, and managing complex portfolios. Demonstrates excellence in managing cross-functional teams, leading strategic initiatives, and fostering client relationships. Proficient in Interest Rate Risk Management, Asset Liability Measurement, Funds Transfer Pricing, and Capital Planning. Utilizes advanced financial engineering, econometric, and statistical techniques. Adept at crafting bespoke financial products and structuring complex trades to meet client needs. Has a strong background in managing FX trades, developing pricing models, and leading key strategic projects

Experience

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

- Market made for a diverse range of financial instruments including Interest Rate Swaps (IRS), Overnight Indexed Swaps (OIS), Cross-Currency Rate Swaps (xCCY), and various FX transactions.
- Strategically managed portfolios, optimizing for liquidity, profitability, and maintaining within dv01 and VaR thresholds.
- Collaborated with the asset/liability management department to enhance hedging strategies and optimize funding ratios.
- Led the adoption of Agile methodologies to enhance trading tools, developing algorithms for improved trade accuracy.
- Managed currency exposures for the bank's trading book, executing strategic FX trades, and implementing hedging techniques

Relevant Projects:

- ✓ Implemented Interest Rates Option pricing engine with volatility surface calibration and modelling.
- ✓ Launched new instruments pricing and liquidity provision, adhering to ISDA regulations.
- ✓ Developed and integrated electronic pricing engine leading to increased market share

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

- Electronically executed client trades and provided liquidity in G10 and CIS currencies.
- Managed risk in commodity transactions, including energy, agricultural, and metal flow trading.
- Developed and nurtured franchise relations with key clients and cultivated new relationships.
- Managed and supervised the e-FX sales team and programmers, setting goals, and improving client outcomes

Relevant Projects:

- ✓ Developed a smart order matching engine from scratch, integrating statistical arbitrage algorithms.
- ✓ Established transition to UDP protocols, improving the roundtrip time significantly.
- ✓ Developed a proprietary client-server trading application for FX basket trading

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