Arkadiy Klyukin, CQF, FRM, CFA

Based:
Bay Area, CA
Seattle, WA

650 888 8387 | arkadiy.klyukin@gmail.com | aa-kl.github.io | aa-kl | aa-kl | @aa_tgm

Summary

Unique blend of expertise in trading, market microstructure, software development, derivatives structuring. Proven track record in advising on complex financial products, building trading environments, optimizing desk operations, and implementing new financial products and instruments. Strong background in quantitative finance, programming (C#, Python, VBA), and global market operations. Passionate about driving innovation in financial technology and delivering value.

Experience

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

FX and IR Trader / Tech Lead | FX and STIR desk, Capital Markets department — **Seattle, US**

- ➟ Developed and implemented trading strategies for FX and STIR markets, integrating advanced analytics and automation.
- ➟ Managed FX overlay and client fund positions, optimizing funding and roll strategies to reduce transaction costs.
- ➟ Streamlined electronic trading workflows, enhancing connectivity with ECNs, trading venues, and custodians.
- ➟ Designed and implemented risk management frameworks to monitor limits utilization by types of exposure.
- ➟ Led the integration of new trading technologies, improving execution speed and reducing operational risks.

Relevant Projects:

- ✓ Developed a pricing tool for FX Swaps, improving pre-trade market discovery and reducing trading costs (VBA, Python, Bbg API).
- ✓ Analyzed TCA reports for STIR products, identified valuation model flaws and recovered significant PnL discrepancies.
- ✓ Implemented automated reporting tools to streamline performance tracking and compliance monitoring.

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

Interest Rates Trader / Derivatives Structuring | Fixed Income, Currencies and Commodities desk — **Moscow, RF**

- ➟ Designed and implemented tailored derivatives products, including swaps, options, and structured notes.
- ➟ Developed pricing engines and trading tools, enhancing desk efficiency and market competitiveness.
- ➟ Collaborated with legal and tax teams on regulatory transitions, including Libor Fallback and SOFR adoption.
- ➟ Consistently exceeded PnL targets while managing risk across multiple portfolios and market segments.
- ➟ Provided liquidity in G10 and CIS STIR, FX Swaps, IRS, OIS, xCCY, and IR options/swaptions.
- ➟ Worked closely with institutional clients to design and execute customized financial solutions.
- ➟ Optimized trading algorithms to improve execution quality and reduce slippage.
- ➟ Participated in the development of new financial products, including Key Rate IRS and FX-implied swaps.

Relevant Projects:

- ✓ Built an Interest Rates Option pricing engine with volatility surface calibration (Black-76).
- ✓ Launched new derivatives products, including Key Rate IRS and FX-implied swaps, tailored to client needs.
- ✓ Integrated advanced XVA approaches, exploiting arbitrage opportunities and improving risk management.
- ✓ Developed tools for real-time risk monitoring and portfolio optimization.

Promsvyazbank, one of the top privately held local banks, with cutting-edge technologies in trading — **Nov 2012 – Sep 2018**

Head of Electronic FX Trading | electronic FX and Commodities trading desk — **Moscow, RF**

- ➟ Developed and deployed electronic trading systems, achieving top market share in FX and STIR markets.
- ➟ Managed risk and provided liquidity in G10 and CIS currencies, leveraging advanced algorithms and analytics.
- ➟ Supervised a team of traders and developers, driving innovation and improving client outcomes.
- ➟ Designed and implemented statistical arbitrage strategies, enhancing profitability.
- ➟ Collaborated with infrastructure vendors to optimize trading system performance and reduce latency.

Relevant Projects:

- ✓ Built a smart order matching engine and integrated it with ECNs and trading platforms (C#, FIX, SQL).
- ✓ Optimized trading infrastructure by colocating systems in LD4 and MOEX, reducing latency significantly.
- ✓ Developed a proprietary trading application for FX basket trading, enhancing client engagement.
- ✓ Implemented real-time monitoring tools for market data and trade execution.

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

Moscow Engineering Physics Institute "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, MarketAxess, Tradeweb, FXall, FXC, Reuters Dealing
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