Arkadiy Klyukin, CFA*, CQF, FRM

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Authorized to work in the US, Green Card

Summary

A seasoned Portfolio Manager with specialization in Fixed Income, FX, and Derivatives trading. Proven success in managing large-scale portfolios, conducting in-depth market analysis, developing and optimizing trading infrastructure, and coordinating multi-disciplinary teams. Exceptionally proficient in leveraging advanced technology and statistical analysis to evaluate trade risk and generate trade ideas. Strong record of improving portfolio performance by adopting meticulous risk management strategies and attention to detail

Experience

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

Fixed Income and Interest Rates Trader | Fixed Income, Currencies and Commodities desk, Capital Markets — **Moscow, RF**

- Managed an average daily trading volume of hundreds of millions in USD across a diverse range of financial instruments like Interest Rate Swaps (IRS), Cross-Currency Rate Swaps (xCCY), and FX derivatives.
- Successfully managed portfolios within stringent financial limits, minimizing basis risk and enhancing profitability.
- Streamlined collaboration with the asset/liability management (ALM) department to optimize investment allocations, hedging strategies, and funding ratios.
- Provided advisory support to the internal sales team and institutional clients, delivering competitive pricing and actionable trade ideas.
- Utilized advanced statistical analysis techniques for assessing trade risk, driving the development and execution of trade ideas.
- Led the enhancement of trading tools and desk infrastructure, optimizing in-house technology to increase efficiency.
- Coordinated with legal and tax teams to streamline processes related to Libor Fallback protocol and SOFR transition, ensuring adherence to the ISDA and Dodd-Frank legal/regulatory compliance framework

Relevant Projects:

- ✓ Developed an Interest Rates Option pricing engine with volatility surface calibration (Black-76).
- ✓ Launched new instruments pricing and liquidity, optimizing ISDA regulations.
- ✓ Implemented new XVA approaches for rub market instruments and exploited arbitrage between approaches.
- ✓ Participated in front-office system (Calypso) set up and integration, improving pricing models and processing tools

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 electronic client trades and provided liquidity in G10, and CIS currencies (Short Term IR and FX Spot/FX Swaps).
- Managed risk in commodities transactions: energy, agricultural, metals flow trading.
- Developed and integrated electronic pricing engine, becoming top 1-2 market share.
- Managed and supervised a team, improving client outcomes, and cultivating new relationships.
- Covered all business and technical aspects of electronic trading

Relevant Projects:

- ✓ Developed feeds collecting and smart order matching engine from scratch.
- ✓ Established transition to UDP protocols, improving roundtrip dramatically.
- ✓ 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, 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*