Arkadiy Klyukin, CQF, FRM

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Summary

Highly motivated, experienced quant with background in trading, quantitative research and programming with machine learning techniques implementation experience. Continuously focused on adding value to everything that is within reach, deep-diving into every aspect. Completely self-sufficient with the ability to wear many hats in a collaborative function.
Possessing comprehensive proficiencies and a thorough understanding of a wide range of competencies:
- from market technical microstructure to derivatives structuring,
- from financial institution's operational frameworks to asset-liability management,
- from statistical arbitrage to maintaining directional naked positions,
- from being a reliable gear within the team to being a successful team lead with completed projects in production state.

Experience

FICC trading desk, Director, IR and FX Derivatives
Top 5 lcl bank — **Oct 2018 – Dec 2022**

- Market making in CIS IR derivatives: IRS, OIS, xCCY, Key Rate IRS, STIR FX swaps
- Flow rates trading G10, CIS, CNH xCCYs
- Liquidity providing in Key Rate IRS and Caps/Floors to market with continuously growing market share
- Managing portfolio abiding by various types of limits, dv01 by ccy and by time buckets, basis risk limits, VaR limits, counterparty specific limits. Consistently exceeded PnL goals, growing year to year
- Serving ALM department to improve portfolios allocation and hedging
- Providing internal sales team and institutional clients with pricing, trade ideas, participating in tailored products design
- Continually improving trading tools and desk infrastructure, creating and optimizing in-house technology to increase efficiency and improve information flow
- Working closely with legal and tax teams on technical topics such as Libor Fallback protocol and SOFR transition

Key Delivered Projects:

- ✓ Developed IR D1 rub pricing tool, launched providing liquidity in interest rate products to MOEX, to Bloomberg screen and bbti (C#, VBA, Bloomberg Api)
- ✓ Elaborated and implemented IR option pricing engine with volatility surface calibration and modeling (Black-76)
- ✓ Launched new instruments pricing (Key Rate IRS and Caps/Floors, FX-implied swap, etc)
- ✓ Formed and implemented new FVA and ColVA approaches for rub market instruments, exploited arbitrage between approaches on the market
- ✓ Participation in front office system (Calypso) integration from scratch on every level, from pricing models homologation and validation to straight-through processing and workstation tools and reports design

e-FX trading desk, Associate, electronic IR and FX trading
Top 10 lcl bank — **Nov 2012 – Sep 2018**

- Flow trading in G10, and CIS currencies (STIR and FX)
- Electronic market making, FX Swaps, and FX Spot
- Consistently exceeded annual PnL goals, developed and integrated electronic pricing engine which led to becoming top 1-2 bank in terms of trading volume
- Providing liquidity to ECNs, corp and retail clients, banks WL trading platform
- Coverage of all business and technical aspects of electronic trading (prime brokers, legal, infrastructure vendors)

Key Delivered Projects:

- ✓ Developed feeds collecting and smart order matching engine from scratch (C#, FIX, SQL)
- ✓ Integrated statistical arbitrage algorithms (CME-MOEX), retail customers flow, and high correlated ccy-pairs liquidity extraction into the order routing and matching circuit
- ✓ Added short term IR liquidity providing/absorbing to/from WL single-bank platform
- ✓ Established transition to UDP protocols, added feeds from the exchange-traded D1 derivatives market (FAST, Plaza)
- ✓ 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)

Education

CQF Institute — London, UK
CQF Charterholder — Jan 2022 – Jul 2022

New Economic School — Moscow, Russia
Master in Finance — Sep 2013 – Jul 2015

National Research Nuclear University "MEPHI" — Moscow, Russia
Economist Mathematician — Sep 2007 – Jul 2012

Certificates

FRM Certified, **GARP**
CFA Level III Candidate, **CFA Institute**

Skills

Math: statistics, econometrics, quantitative finance, portfolio optimization, machine learning, reinforcement learning
Programming: C#, .NET, QuantLib, WPF, Sockets, Multithreading, Python, sklearn, pyfolio, Git, Unix/Linux, bash, VBA, Numerix, Calypso, Murex, LaTeX, SQL | **Protocols:** FIX, FAST, PLAZAII, various ECN APIs, SSH
Other Interests: FPGA, PCB Design, IOT, 3D Modelling

Awards

Won trading competition "Algorithmus 2012", nomination "Stable Income" (highest sharpe ratio). Asset class: Equity. Strategy: fractal MA, B. Mandelbrot