Arkadiy Klyukin, CFA*, CQF, FRM

Authorized to work in the US, Green Card

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Summary

With over 7 years of experience in the field of Treasury and Capital Markets, I have honed my expertise in FX trading, risk management, financial modeling, and cross-functional collaboration, making me a strong candidate for the FX Manager position at Adobe. My professional journey encompasses significant previous roles, where I excelled in market making, strategic risk management, and the implementation of technological advancements to optimize trading operations and reporting. My thorough understanding of market dynamics, coupled with a deep analytical skill set, has enabled me to effectively manage and mitigate risks while enhancing profitability across diverse financial instruments

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**

- Spearheaded market-making operations across various currencies (USD, EUR, GBP, JPY, CNY, RUB, CNH) and financial instruments (FX spot, FX derivatives, STIR, xCCY), ensuring optimal liquidity and execution for clients.
- Executed complex trading strategies in interest rate options and forward rate agreements, enhancing trade execution and client satisfaction.
- Conducted comprehensive market analysis to support trading decisions and risk assessment, effectively communicating insights to management and clients.
- Collaborated with cross-functional teams, including legal and tax experts, to navigate regulatory changes like the SOFR transition, ensuring compliance and minimizing operational risks.
- Advanced trading infrastructure through the development of in-house technological solutions, significantly improving trading efficiency and accuracy

Relevant Projects:

- ✓ Developed and launched an Interest Rates Option pricing engine, incorporating volatility surface calibration that harmonized with ISDA regulations, enhancing pricing accuracy and compliance.
- ✓ Implemented new XVA approaches for the ruble market, capturing arbitrage opportunities and refining credit risk adjustments.
- ✓ Led the integration and setup of front-office systems (Calypso), from pricing models to straight-through processing, improving operational resilience and efficiency

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**

- Managed electronic trades and risk for G10 and CIS currencies, achieving significant market share through strategic pricing and risk management.
- Enhanced client experience and operational efficiency by developing and integrating a proprietary electronic pricing engine, which led to top market positioning.
- Fostered strong client relationships and managed a high-performing team, driving improvements in client outcomes and operational efficiency

Relevant Projects:

- ✓ Developed a smart order matching engine from scratch, enhancing trade execution through improved data feeds and order routing.
- ✓ Optimized electronic trading operations by integrating advanced protocols and placing engine segments in strategic locations, dramatically improving transaction speeds.
- ✓ Innovated in FX basket trading with the development of a proprietary trading application, integrating statistical arbitrage to enhance liquidity management

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*