

Summary

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With a solid background in finance and trading, coupled with exceptional expertise in quantitative analysis, I bring a wealth of knowledge and skills that make me an ideal candidate for the AI Training for Finance role. My experience spans market-making, electronic client trades execution, liquidity provision, and risk management for various financial products including FX, IR, commodities, and derivatives. I have a proven track record in portfolio management, financial engineering, and developing innovative trading strategies and tools. I've also demonstrated effectiveness in translating complex financial data into actionable insights, providing strategic advisory services, and aligning cross-functional efforts towards achieving business objectives. As a tech-savvy professional, I'm adept at leveraging advanced technologies and analytical tools to drive efficiency and accuracy in trading operations. My professional achievements are underpinned by a solid educational background and certifications in quantitative finance and risk management

Experience

GPB, one of the largest domestic banks with an extensive international market presence Oct 2018 – Jan 2023
FX and IR Trader | Fixed Income, Currencies and Commodities desk, Capital Markets Moscow, RF

- Market-making and executing client transactions across multiple asset classes, including FX, IR, commodities, and derivatives.
- Developing and optimizing in-house technology to improve trading efficiency and accuracy.
- Conducting thorough market analysis to inform trading strategies and client advisories.
- Collaborating with legal and tax teams to navigate complex topics such as Libor Fallback protocol and SOFR transition.
- Managing and analyzing daily trading volumes and currency exposures to mitigate financial risk.
- Providing expert advisory services on foreign exchange matters to influence strategic financial planning

Relevant Projects:

- ✓ Led the implementation of Interest Rates Option pricing engine and new instruments pricing.
- ✓ Developed IR pricing tools and launched providing liquidity in IR products.
- ✓ Participated in the setup and integration of the front office system (Calypso) from scratch

PSB, 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

- Electronic client trades execution and liquidity providing in G10, and CIS currencies (Short Term IR and FX Spot/FX Swaps).
- Monitoring and managing risk in commodities transactions: energy, agricultural, metals flow trading.
- Developing franchise relations with key clients and cultivating new relationships.
- Managing and supervising the e-FX sales team and programmers, improving client outcomes

Relevant Projects:

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