

Summary

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Experience

Gazprombank, one of the largest domestic banks with an extensive international market presence
Interest Rates Trader | Fixed Income, Currencies and Commodities desk, Capital Markets

Oct 2018 – Jan 2023
Moscow, RF

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Relevant Projects:

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Promsvyazbank, one of the top privately held local banks, with cutting-edge technologies in trading
e-FX Trader | electronic FX and Precious Metals trading desk

Nov 2012 – Sep 2018
Moscow, RF

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Relevant Projects:

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Education

CQF Institute, Fitch | Quantitative finance programm, Leading Professor: Dr. Paul Wilmott
Quantitative Finance Charter

London, UK
Jan 2022 – Jul 2022

New Economic School | Morgan Stanley programm, Rector: Dr. Sergey Guriev
Masters in Finance

Moscow, RF
Sep 2013 – Jul 2015

National Research Nuclear University "MEPHI" | Applied Maths in Economics programm
Economist Mathematician

Moscow, RF
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, L^AT_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