

Summary

With over 5 years of in-depth experience in foreign exchange (FX) trading and risk management, I have honed comprehensive expertise in managing a broad range of FX products including spot, forwards, swaps, and options across major and emerging market currencies. My professional journey has equipped me with robust skills in market making, client transaction execution, and strategic risk mitigation, with a keen focus on compliance to regulatory frameworks like ISDA and Dodd Frank. My technical acumen spans advanced statistical analysis, trading platform development, and the implementation of cutting-edge financial instruments and risk management tools. I have played a pivotal role in the design and execution of innovative trade solutions that consistently outperform market benchmarks, while also leading cross-functional teams to enhance overall business performance and client satisfaction. My certifications in CFA, FRM, CQF, and SIE underscore my commitment to maintaining the highest standards of professional excellence and continuous learning.

Experience

Gazprombank, 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

- Led market making across diverse FX instruments (USD, EUR, GBP, JPY, CNY, RUB, CNH) ensuring optimal liquidity and client satisfaction.
- Executed complex trade structures, including FX derivatives and interest rate options, enhancing client portfolio performance.
- Managed daily trading volume in excess of hundreds of millions USD, significantly boosting the banks market position.
- Implemented rigorous market analysis techniques to inform trading strategies and provided detailed risk assessment reports to senior management.
- Collaborated with legal and compliance teams to align trading practices with FX Global Code and regulatory standards

Relevant Projects:

- ✓ Developed and launched an Interest Rates Option pricing engine, improving pricing accuracy and client transaction execution.
- ✓ Spearheaded the integration of new XVA approaches, optimizing trading strategies and compliance with ISDA regulations.
- ✓ Played a critical role in the setup and integration of the front office system (Calypso), enhancing trade processing 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 trading and liquidity provision across G10 and CIS currencies, achieving top market share positions.
- Oversaw risk management for commodities transactions, integrating a proprietary electronic pricing engine that drove significant PnL growth.
- Led a team of sales professionals and developers, focusing on strategic client relations and advanced trading platform enhancements

Relevant Projects:

- ✓ Engineered a state-of-the-art order matching engine, enhancing trading efficiency and market responsiveness.
- ✓ Established advanced trading infrastructure in key global financial locations, dramatically improving transaction speeds.
- ✓ Developed a comprehensive client-server trading application, incorporating advanced statistical arbitrage algorithms

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