Arkadiy Klyukin, CFA*, CQF, FRM

Authorized to work in the US, Green Card

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Summary

With over 9 years of extensive experience in capital markets, specializing in Rates and FX trading, my career has been marked by a deep technical proficiency and a proven track record of enhancing trading strategies and client satisfaction. I spearheaded numerous initiatives that refined our trading operations, including the development and implementation of sophisticated trading tools and infrastructure improvements aimed at optimizing market making strategies and client outcomes in various instruments such as USD, EUR, GBP, JPY, CNY, and RUB across STIR, xCCY, and IR Options. My role in managing significant daily trading volumes and navigating complex risk assessments has been instrumental in achieving outstanding PnL growth and securing a dominant position in the market.

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**

- ➟ Provided market liquidity and executed trades in Rates, USD SWAPS, and UST significantly enhancing trading volumes and client satisfaction.
- ➟ Led market analysis and risk assessment initiatives, developing trade ideas that consistently outperformed market benchmarks.
- ➟ Collaborated with legal and compliance teams to navigate the LIBOR fallback protocol and the transition to SOFR, ensuring alignment with ISDA and Dodd-Frank regulations.
- ➟ Enhanced trading tools and infrastructure using programming languages such as Python and C, which improved transaction accuracy and reduced latency.
- ➟ Managed the banks trading book with stringent risk controls, optimizing financial stability and performance metrics

Relevant Projects:

- ✓ Developed and implemented an Interest Rates Option pricing engine, enhancing our capabilities in volatility surface calibration and modeling.
- ✓ Spearheaded the integration of new XVA approaches, identifying arbitrage opportunities and streamlining valuation models.
- ✓ Led the setup and integration of the Calypso front-office system, improving our trading platforms efficiency and compliance with regulatory standards

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**

- ➟ Executed electronic trades and managed liquidity in G10 and CIS currencies, achieving top market share through advanced pricing engines.
- ➟ Supervised a team comprising sales professionals and programmers, fostering an environment of continuous improvement and client-focused outcomes.
- ➟ Ensured comprehensive coverage of all technical and business aspects of electronic trading, enhancing system reliability and client satisfaction

Relevant Projects:

- ✓ Designed and deployed a proprietary trading application for FX basket trading, integrating advanced order matching algorithms.
- ✓ Developed smart order routing systems that improved execution speeds and reduced slippage, establishing robust electronic trading capabilities.
- ✓ Facilitated the transition to more efficient protocols and colocated trading systems, dramatically improving trade execution reliability

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*