Arkadiy Klyukin, CQF, FRM

650 888 8387 | arkadiy.klyukin@gmail.com | aa-kl.github.io | aa-kl | aa-kl | @aa_tgm

Summary

Interest Rates and FX, D1 and Derivatives trader with extensive hands-on experience in quantitative research, systematic trading, derivatives structuring and programming (languages: Python, VBA, C#) Built and implemented various types of trading models and algorithms: market making, order execution algorithms, decision-based trading, and statistical arbitrage. Comprehensive knowledge of sell-side risk management systems, capital markets technical microstructure. Developed many innovation tools for manual and autonomous trading, auxiliary tools for discretionary trading, multithreaded algorithms, high-frequency trading, and machine learning techniques implementation. Continuously focused on adding value to everything that is within reach, deep-diving into every aspect. Visa status: GC.

Experience

Gazprombank, one of the largest domestic banks with an extensive international market presence — **Oct 2018 – Dec 2022**
IR Derivatives Trader | Fixed Income, Currencies and Commodities desk, Capital Markets — **Moscow, RF**

- Market making and client trades execution in G10 and EMEA IR derivatives: IRS, OIS, xCCY, STIR FX swaps
- Liquidity providing in Key Rate IRS and Caps/Floors to market with continuously growing market share
- Managing portfolio abiding various types of limits, dv01 by ccy and by time buckets, basis risk limits, VaR limits, counterparty specific limits. Consistently exceeded PnL goals, growing year to year
- Participation and collaboration in the development of IR Derivatives products market section on local exchange MOEX
- Working closely in collaboration asset/liability management (ALM) department to improve portfolios allocation, hedging, funding ratios
- Providing internal sales team and institutional clients with pricing, trade ideas, participating in tailored products design
- Improving trading tools and desk infrastructure, developing and optimizing in-house technology to increase efficiency
- Working in collaboration with legal and tax teams on technical topics such as Libor Fallback protocol and SOFR transition

Relevant Projects:

- ✓ Developed IR D1 rub pricing tool, launched providing liquidity in interest rate products to MOEX, to Bloomberg screen and bbti (C#, VBA, Bloomberg API)
- ✓ Elaborated and implemented IR option pricing engine with volatility surface calibration and modeling (Black-76)
- ✓ Launched new instruments pricing (Key Rate IRS and Caps/Floors, FX-implied swap, etc)
- ✓ Formed and implemented new FVA and ColVA approaches for rub market instruments, exploited arbitrage between approaches on the market
- ✓ Participation in front office system (Calypso) integration from scratch on every level, from pricing models homologation and validation to straight-through processing and workstation tools and reports design

Promsvyazbank, one of top 2 privately held local banks, with cutting-edge technologies in trading — **Nov 2012 – Sep 2018**
FX Trader | electronic FX and Commodities trading desk — **Moscow, RF**

- Electronic market making and flow trading in G10, and CIS currencies (STIR and FX)
- Consistently exceeded annual PnL goals, developed and integrated electronic pricing engine which led to becoming top 1-2 bank in terms of trading volume
- Providing liquidity to ECNs, corp and retail clients, banks WL trading platform
- Coverage of all business and technical aspects of electronic trading (prime brokers, legal, infrastructure vendors)
- Commodities: energy/agricultural/metals flow trading

Relevant Projects:

- ✓ Developed feeds collecting and smart order matching engine from scratch (C#, FIX, SQL)
- ✓ Integrated statistical arbitrage algorithms (CME-MOEX), retail customers flow, and high correlated ccy-pairs liquidity extraction into the order routing and matching circuit
- ✓ Added short term IR liquidity providing/absorbing to/from WL single-bank platform
- ✓ Established transition to UDP protocols, added feeds from the exchange-traded D1 derivatives market (FAST, Plaza)
- ✓ Placed engine segments to LD4, Equinix, MOEX collocations which improved roundtrip dramatically
- ✓ Developed proprietary client-server trading application for FX basket trading (FIX, Sockets, WPF)

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
Master 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

SIE Passed, **Series 7** Candidate, **FINRA** || **FRM** Certified, **GARP** || **CFA** Level III Candidate, **CFA Institute**

Skills

Soft: thorough attention to detail, team player, under pressure decisionmaking, multitasking, self-motivated to learn
Math: statistics, econometrics, quantitative finance, portfolio optimization, machine learning, reinforcement learning
Programming: C#, Python, .NET, QuantLib, QuickFIX, sklearn, pyfolio, Git, Unix/Linux, WPF, sockets, multithreading, bash, SQL, VBA,LaTeX, Numerix, Calypso, Murex, Misys Summit, Refinitiv, Bloomberg, Reuters Dealing, MS Excel
Protocols: FIX, FAST, PLAZAII, numerous ECN APIs, SSH **Other Interests:** FPGA, PCB Design, 3D Modelling, Rowing

Awards

Won trading competition "Algorithmus 2012", nomination "Stable Income" (highest sharpe ratio).
Asset class: Equities. Strategy: fractal MA, B. Mandelbrot