

Summary

In my professional tenure my focus has been on delivering high-level performance in derivatives and FX market operations. I consistently executed market-making strategies and provided liquidity across diverse financial instruments, including FX, IRS, OIS, xCCY, and commodities. My expertise encompasses handling large-scale portfolios, significantly improving risk-adjusted returns, and ensuring compliance with complex regulatory frameworks like ISDA and Dodd-Frank. My analytical prowess, combined with advanced statistical tools, enabled me to develop and refine sophisticated trading algorithms that enhanced trade accuracy and efficiency.

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
<ul style="list-style-type: none"> → Developed and executed market-making strategies across multiple currencies and derivatives, significantly increasing market share and PnL outcomes. → Led trade execution and provided liquidity in complex derivatives including STIR, xCCY, and IR options, optimizing market presence and financial outcomes. → Conducted rigorous market analysis, leveraging advanced statistical techniques to drive decision-making and strategic trading initiatives. → Collaborated with cross-functional teams to ensure compliance with regulatory frameworks such as ISDA and SOFR transition, enhancing operational integrity. → Implemented and optimized trading infrastructure using technologies such as Python and Bloomberg API, resulting in heightened trading precision and reduced latency 	
Relevant Projects:	
<ul style="list-style-type: none"> ✓ Designed and deployed an Interest Rates Option pricing engine, enhancing pricing accuracy and client service capabilities. ✓ Spearheaded the integration of new XVA approaches for Rub market instruments, capturing arbitrage opportunities and refining risk management practices. ✓ Played a key role in the setup and integration of the Calypso front office system, streamlining operations from pricing models to reporting tools 	
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
<ul style="list-style-type: none"> → Managed electronic trading and risk for G10 and CIS currencies, improving market share and achieving strategic PnL goals through innovative trading solutions. → Enhanced liquidity strategies for ECNs and various client platforms, establishing the bank as a top liquidity provider. → Directed a team focused on e-FX sales and technology development, fostering a culture of performance excellence and client-centric innovation 	
Relevant Projects:	
<ul style="list-style-type: none"> ✓ Developed a proprietary client-server trading application for FX basket trading, integrating advanced order matching algorithms to optimize trade execution. ✓ Led the transition to UDP protocols and engineered low-latency trading solutions, significantly enhancing trade execution speeds and accuracy 	

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