Arkadiy Klyukin, CFA*, CQF, FRM

Authorized to work in the US, Green Card

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

Summary

Financial professional with over four years of comprehensive experience in the valuation, trading, and risk management of complex financial instruments, I specialize in leveraging advanced financial engineering, econometrics, and statistical methods to optimize financial strategies and enhance operational efficiency. My expertise spans across multiple financial sectors, including FX, IR products, commodities, and precious metals, with a proven track record of successfully managing high-volume trading portfolios and developing robust valuation models. My technical proficiency is complemented by strong academic credentials including CFA, FRM, and a Certificate in Quantitative Finance (CQF). I possess a deep understanding of regulatory frameworks such as ISDA, Dodd Frank, and consistent compliance with financial reporting and tax legislation. My projects have contributed significantly to business growth by implementing cutting-edge technology solutions, enriching client engagements, and spearheading innovative market-making strategies.

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**

- Led the provision of liquidity and execution of client transactions across a diverse portfolio including FX, IR, precious metals, and commodities, significantly enhancing market position and client satisfaction.
- Developed and optimized trading tools and infrastructure using Python, C#, and SQL, which improved transaction efficiency and reduced operational risks.
- Managed complex trade structuring involving contingent claims and covenants, ensuring alignment with legal and tax frameworks such as the Libor Fallback protocol and SOFR transition.
- Enhanced trading strategies and risk management processes, leading to improved risk-adjusted returns and a dominant market share in both local and international markets.
- Provided critical support in valuation and risk assessment of complex securities using Monte Carlo simulation and lattice models, directly contributing to strategic decision-making and compliance

Relevant Projects:

- ✓ Spearheaded the development and implementation of an Interest Rates Option pricing engine, incorporating volatility surface calibration modeled on Black-76, enhancing pricing accuracy and market responsiveness.
- ✓ Led the integration and setup of a front-office system (Calypso), covering all aspects from pricing models to straight-through processing, which streamlined operations and supported compliance with ISDA regulations.
- ✓ Innovated XVA approaches for the rub market, successfully identifying and exploiting arbitrage opportunities, thereby maximizing profitability

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 high-frequency trading (HFT) and provided liquidity in G10 and CIS currencies, achieving top market share and meeting PnL targets through the development of an advanced electronic pricing engine.
- Played a pivotal role in integrating FX risk management with broader financial strategies, significantly enhancing organizational financial planning and risk mitigation processes.
- Led a team of sales professionals and developers, fostering team cohesion and driving improvements in client service delivery and technological advancements

Relevant Projects:

- ✓ Developed and deployed a proprietary trading application for FX basket trading, integrating complex order routing systems and statistical arbitrage algorithms, which dramatically improved trading efficiency and market competitiveness.
- ✓ Established advanced trading infrastructure by placing engine segments in strategic global locations, which optimized trading speeds and increased transaction capacity

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*