Arkadiy Klyukin, CFA*, CQF, FRM

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Authorized to work in the US, Green Card

Summary

With over 4 years of in-depth experience in financial markets, specializing in derivatives, foreign exchange, and risk management, I possess a proven track record of success in complex trading environments. My extensive background spans market making, risk assessment, and the strategic management of financial instruments, where I consistently exceeded performance metrics and enhanced trading systems. My skills in quantitative finance, coupled with a strong grasp of regulatory frameworks and advanced IT tools, have empowered me to deliver outstanding results in trading volume, risk-adjusted returns, and client satisfaction

Experience

Gazprombank, one of the largest domestic banks with an extensive international market presence — **Oct 2018 – Jan 2023**

IR Derivatives Trader | Fixed Income, Currencies and Commodities desk, Capital Markets — **Moscow, RF**

- Spearheaded market making, providing liquidity in multiple currencies and financial instruments, ensuring robust client service and optimal risk management.
- Developed and optimized in-house technology for trading tools, reducing latency and increasing trading efficiency across various commodity and FX instruments.
- Led strategic risk management initiatives, maintaining compliance with Libor Fallback protocols and transitioning to SOFR, enhancing regulatory adherence.
- Provided crucial support to sales teams and institutional clients, improving financial product offerings and client engagement through tailored solutions.
- Implemented advanced statistical techniques for risk assessment, significantly enhancing trade performance and decision-making processes

Relevant Projects:

- ✓ Developed and launched an Interest Rate Option pricing engine, improving accuracy in volatility surface calibration and modeling.
- ✓ Authored new XVA approaches for the rub market, identifying and exploiting arbitrage opportunities, thereby enhancing profit margins.
- ✓ Played a pivotal role in setting up and integrating the front office system (Calypso), from validation to workflow optimization

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 for G10 and CIS currencies, consistently achieving and surpassing PnL targets.
- Led a team comprising sales specialists and programmers, fostering innovation and accountability, contributing significantly to the banks market positioning.
- Enhanced FX risk management strategies, significantly reducing financial risk through effective hedging techniques and comprehensive exposure assessments

Relevant Projects:

- ✓ Created and implemented a smart order matching engine, enhancing trade efficiency and connectivity with major electronic communication networks.
- ✓ Developed and integrated a proprietary client-server trading application for FX basket trading, incorporating sophisticated arbitrage algorithms to optimize liquidity and trading outcomes.
- ✓ Facilitated major technological upgrades by transitioning to UDP protocols and optimizing server placements, drastically improving system response times and trade execution

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*