Arkadiy Klyukin, CQF, FRM

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Summary

Spot and Derivatives voice trader with extensive hands-on experience in programming (languages: C#, Python), quantitative research and systematic trading, derivatives structuring. Built and implemented various types of trading models and algorithms: market making, long/short models, order execution algorithms, alpha-seeking strategies, and statistical arbitrage. Comprehensive knowledge of sell-side IT infrastructure, market technical microstructure, and risk management systems. Developed tools for manual and autonomous trading, high-frequency trading, machine learning techniques implementation, multithreaded algorithms, client-server trading applications. Continuously focused on value addition to everything that is within reach, deep-diving into every aspect. Visa status: legal right to work in the US.

Experience

Gazprombank Oct 2018 – Dec 2022

Executive Director, Senior Trader | Commodities, Currencies, Rates trading desk

- ➟ Precious metals trading. Spot, derivatives (option structures: collars, TARFs, etc) with consecutive coverage on LME
- ➟ Energy derivatives trading. DTD Brent, gasoline, gas, diesel, cocking coal. ICE CME and OTC
- ➟ Base metals derivatives trading. Iron Ore, Tin, Lead, etc. ICE CME and OTC
- ➟ Daily fixings execution, LME, ICE, Platts, Argus, etc
- ➟ Market making in CIS IR derivatives: IRS, OIS, xCCY, Key Rate IRS, STIR FX swaps
- ➟ Liquidity providing in Key Rate IRS and Caps/Floors to market with continuously growing market share
- ➟ Managing portfolio abiding by various types of limits, greeks by asset and by time buckets, basis risk limits, VaR limits, counterparty-specific limits. Consistently exceeded PnL goals, growing year to year

Relevant Projects:

- ✓ Structured and executed perennial hedge plan for big local gold producer exposed to multiple non-linear risk factors including market, credit, and regulatory risks.
- ✓ 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

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Promsvyazbank Nov 2012 – Sep 2018

Senior Associate, Trader | electronic FX and Commodities trading desk

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

Relevant Projects:

- ✓ Built XAU pricing engine to provide prices on gold per gram to local exchange. Consuming liquidity from ICE, LME, OTC transforming into desired state and providing to clients. Prototype testing in Python, production implementation: low-latency trading engine on a co-located server in C#, FIX, UDP protocols: FAST
- ✓ 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
- ✓ 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 London, UK
Quantitative Finance Specialist Jan 2022 – Jul 2022

New Economic School Moscow, Russia
Master in Finance Sep 2013 – Jul 2015

National Research Nuclear University "MEPHI" Moscow, Russia
Economist Mathematician Sep 2007 – Jul 2012

Certificates

FRM Certified, **GARP**
CFA Level III Candidate, **CFA Institute**

Skills

Math: statistics, econometrics, quantitative finance, portfolio optimization, machine learning, reinforcement learning
Programming: C#, .NET, QuantLib/QLNet/PyQL, WPF, Sockets, Multithreading, Python, sklearn, pyfolio, Git, Unix/Linux, bash, VBA, Numerix, Calypso, Murex, LaTeX, SQL | **Protocols:** FIX, FAST, PLAZAII, various ECN APIs, SSH
Other Interests: FPGA, PCB Design, IOT, 3D Modelling

Awards

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