

Summary

Bringing forth a strong background in quantitative finance and derivatives trading, I specialize in managing portfolios, executing client transactions, and providing liquidity in various asset classes. Leveraging my skills in data interpretation, risk assessment, and trade strategy development, I have consistently optimized profitability and reduced financial risk. I have an extensive track record of meeting performance indicators, fostering growth, and maintaining market dominance. Skilled in enhancing trading tools and infrastructure, I have improved efficiency and trade accuracy. My expertise extends to negotiating derivative trading legal frameworks and collaborating with cross-functional teams to ensure process alignment and regulatory compliance. I possess a deep understanding of asset and derivative pricing, coupled with a strong ability to operate well in a team environment, manage concurrent projects, and adapt quickly to new methods

Experience

Gazprombank, one of the largest domestic banks with an extensive international market presence Oct 2018 – Jan 2023
Derivatives Trader | Fixed Income, Currencies and Commodities desk, Capital Markets Moscow, RF

- ➔ Market making and executing client transactions in various currencies for FX spot, FX Derivatives (Options and Forwards), STIR, and xCCY transactions.
- ➔ Providing liquidity in precious metals and commodities for forwards, futures, and options transactions.
- ➔ Conducting thorough market analysis and presenting findings to management, sales teams, and clients.
- ➔ Interpreting statistical data to assess trade risk and generating trade ideas.
- ➔ Improving trading tools and desk infrastructure by developing and optimizing in-house technology.
- ➔ Working with legal and tax teams on technical topics such as Libor Fallback protocol and SOFR transition, ISDA, Dodd Frank legal/regulatory compliance framework

Relevant Projects:

- ✓ Implemented a new Interest Rates Option pricing engine.
- ✓ Launched new instruments pricing and liquidity providing, adhering to ISDA regulations.
- ✓ Developed and integrated electronic pricing engine, achieving PnL goals, and top market share

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 client trades and provided liquidity in G10 and CIS currencies.
- ➔ Monitored and managed risks in commodities transactions: energy, agricultural, metals flow trading.
- ➔ Developed franchise relationships with key clients, ensuring the best client experience

Relevant Projects:

- ✓ Developed a feeds collecting and smart order matching engine from scratch.
- ✓ Added short term IR liquidity providing/absorbing to/from WL single-bank platform.
- ✓ Developed a proprietary client-server trading application for FX basket trading

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