Arkadiy Klyukin, CFA*, CQF, FRM

Authorized to work in the US, Green Card

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Summary

In my extensive career in capital markets and treasury management, I have honed a robust set of skills and amassed a wealth of experience that directly aligns with the responsibilities and expectations for the Treasury Manager, Hedging and Capital Markets position at Intel. My professional journey has been marked by roles that required high-stakes decision-making, strategic financial planning, and sophisticated risk management. At both previous roles, I have excelled in managing complex portfolios, developing innovative financial instruments, and executing advanced trading strategies across a variety of financial products including FX, IR, commodities, and PM.

Experience

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

FX and Rates Trader | Fixed Income, Currencies and Commodities desk, Capital Markets — **Moscow, RF**

- Led market making and executed large-scale transactions across diverse asset classes including FX, IR, commodities, and precious metals, consistently optimizing liquidity and profitability under various market conditions.
- Spearheaded comprehensive market analyses, delivering insights that shaped trading strategies and risk management decisions, enhancing overall financial performance.
- Engaged closely with legal and compliance teams to navigate complex regulatory landscapes, ensuring all trading activities aligned with global standards like ISDA and Dodd-Frank.
- Developed and refined trading algorithms and tools using Python and C#, which significantly enhanced trade execution speed and accuracy.
- Managed currency exposure for the banks trading book, successfully implementing hedging strategies that minimized financial risk and volatility

Relevant Projects:

- ✓ Developed and implemented an Interest Rates Option pricing engine, improving the accuracy and efficiency of trade valuation and risk assessment.
- ✓ Championed the integration of new financial modeling approaches (XVA) to better capture risks and costs associated with derivative contracts, enhancing financial accuracy and strategic decision-making.
- ✓ Led a major project in setting up and integrating a front office system (Calypso), which significantly streamlined trading operations from pricing models to straight-through processing

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 provided liquidity in major G10 and CIS currencies, employing advanced risk management techniques that safeguarded assets and maximized returns.
- Developed and implemented an electronic pricing engine, which led to a dominant market position through enhanced trading efficiency and client satisfaction.
- Played a key role in team leadership and development, overseeing a group of sales professionals and programmers to foster innovation and drive business growth

Relevant Projects:

- ✓ Created a smart order matching engine from scratch, which integrated seamlessly with existing electronic trading platforms, boosting transaction speed and reliability.
- ✓ Innovated trading solutions by incorporating statistical arbitrage algorithms, improving liquidity management and profitability in highly correlated currency pairs

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*