

Arkadiy Klyukin

+7 917 555 67 97

Email: arkadiy.klyukin@gmail.com

Portfolio: github.com/AA-Kl

EDUCATION

NES

M.Sc. in Finance;

Moscow

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RESEARCH INTERESTS

Financial Engineering

AWARDS AND SCHOLARSHIPS

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

EXPERIENCE

- Flow trading RUB, G10, and CIS currencies (STIR and FX)
- Electronic market making, FX Swaps, and FX Spot

TECHNICAL SKILLS

Programming: C#, Python, \LaTeX ; MATLAB