

Summary

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Seasoned IR and FX derivatives trader with a proven track record in market making, portfolio management, and electronic trading. Experienced in market making in Fixed Income, Int Rates, FX, and Commodities. Consistently exceeded PnL and market share KPIs. Skilled in development and implementation of new products, derivatives structuring and pricing, regulatory frameworks, and technical market microstructure. Strong background in quantitative finance, machine learning, and programming languages (C#, Python). Successfully built two trading desks from scratch (IR non-linear Derivatives, e-FX desk). Developed several tools for manual and autonomous trading, auxiliary tools for discretionary trading, multithreaded algorithms for high-frequency trading. Certified in quantitative finance, financial analysis, and financial risk management.

Experience

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

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

- Facilitating client and bank's proprietary transactions by providing liquidity in G10 and EMEA Currencies FX and IR derivatives.
- Market making in Cap/Floor, IRS, OIS, xCCY, STIR FX swaps, spot currency transactions, precious metals, commodities.
- Managing portfolios abiding various types of limits: dv01, credit, basis risk, VaR, and counterparty specific limits.
- Consistently exceeded PnL and market share KPIs, growing permanently (#1 on local market, #3 among international peers)
- Working closely with asset/liability management (ALM) department, improving allocations, hedging and funding ratios.
- Providing internal sales team and institutional clients with pricing, trade ideas, participating in tailored products design.
- Identification and interpreting statistical data to assess trade risk, and generation and execution trade ideas.
- Improving trading tools and desk infrastructure, developing and optimizing in-house technology to increase efficiency.
- Working in collaboration with legal and tax teams on technical topics such as Libor Fallback protocol and SOFR transition.

Select Projects:

- ✓ Elaborated and implemented Interest Rates Option pricing engine with volatility surface calibration and modeling (Black-76)
- ✓ Launched new instruments pricing and liq providing (Key Rate IRS and Caps/Floors, FX-implied swap, etc), ISDA regulations.
- ✓ Implemented new XVA (FVA and ColVA) approaches for rub market instruments, exploited arbitrage between approaches.
- ✓ Developed IR pricing tools, launched liquidity provision in IR products to Bloomberg screen and bbt (C#, VBA, Bbg API)
- ✓ Set up front office system (Calypso), integrated into ongoing trading from scratch on every level, from pricing models homologation and validation to straight-through processing and workstation tools and reports design.

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 Commodities trading desk, Capital Markets Division Moscow, RF

- Electronic client trades execution and liquidity providing in G10, and CIS currencies (Short Term IR and FX Spot/FX Swaps)
- Monitoring and managing risk in commodities transactions: energy, agricultural, metals flow trading.
- Achieving PnL goals, developed and integrated electronic pricing engine which led to becoming top 1-2 market share.
- Providing liquidity to ECNs, corp and retail customers, other banks single-bank trading platforms (white label solutions)
- Developing franchise relations with key clients and cultivating new relationships, ensuring best client experience.
- Managing and supervising two members e-FX sales team and three programmers, setting goals, improving client outcomes.
- Coverage of all business and technical aspects of electronic trading (prime brokers, legal, infrastructure vendors)

Select Projects:

- ✓ Developed feeds collecting and smart order matching engine from scratch (C#, FIX, SQL)
- ✓ Added short term IR liquidity providing/absorbing to/from WL single-bank platform.
- ✓ Established transition to UDP protocols, added feeds from the exchange-traded D1 derivatives market (FAST, Plaza)
- ✓ Placed engine segments to LD4, Equinix, MOEX collocations which improved roundtrip drastically.
- ✓ Developed proprietary client-server trading application for FX basket trading (FIX, Sockets, WPF)
- ✓ Integrated statistical arbitrage algorithms (CME-MOEX), retail customers flow, and high correlated ccy-pairs liquidity extraction into the order routing and matching circuit.

Education

CQF Institute, Fitch | Quantitative finance programm, Leading Professor: Dr. Paul Wilmott London, UK
Certificate in Quantitative Finance 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
Masters in Mathematical Economics 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, XVA modelling
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, SWIFT, Bloomberg API, numerous ECN APIs, Open AI API, SSH **Other Interests:** PCB Dev, 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