Arkadiy Klyukin, CFA*, CQF, FRM

Authorized to work in the US, Green Card

📱 650 888 8387 | @ arkadiy.klyukin@gmail.com | 🌐 aa-kl.github.io | ⌂ aa-kl | in aa-kl | ✈ @aa_tgm

Summary

With a professional background spanning prominent financial institutions, my expertise in FX trading and financial markets is extensive and notably aligned with the progressive goals of US Bank. I have demonstrated proficiency in executing complex financial transactions and developing innovative solutions tailored to changing market dynamics and regulations. My significant experiences include managing large-scale projects and daily trading activities, particularly in the areas of Foreign Exchange and interest rate products

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

➡ Expertly executed market-making and liquidity provision across multiple currencies (USD, EUR, GBP, JPY, CNY, RUB, CNH) and financial instruments including FX spot, derivatives, and interest rate products.

➡ Enhanced trading desk infrastructure by developing and optimizing technology solutions, significantly improving trading efficiency and accuracy.

➡ Led comprehensive market analyses, providing vital data that informed management decisions and strategy development.

➡ Implemented robust risk assessment models, significantly enhancing the banks ability to predict and mitigate financial risks effectively.

➡ Collaborated with legal and compliance teams to ensure all trading activities adhered to the Libor Fallback protocol, SOFR transition, and ISDA regulation standards

Relevant Projects:

✓ Spearheaded the development and implementation of an advanced Interest Rates Option pricing engine, enhancing the bank's trading capabilities in volatile markets.

✓ Pioneered the integration of new XVA approaches for the rub market, successfully identifying and exploiting market inefficiencies.

✓ Played a pivotal role in the setup and integration of a front-office system (Calypso), from pricing models to workstation tools, facilitating seamless 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

➡ Managed electronic execution of client trades, providing liquidity in G10 and CIS currencies, while maintaining compliance with risk parameters and achieving profitability targets.

➡ Developed and integrated an electronic pricing engine, leading to the bank achieving a top market share position.

➡ Oversaw a team including sales and technical staff, fostering an environment of growth and innovation

Relevant Projects:

✓ Developed and launched a proprietary client-server trading application for FX basket trading, integrating advanced trading algorithms to enhance market positioning.

✓ Led the transition to UDP protocols and optimized system architecture by strategically placing engine segments in global data centers, dramatically improving transaction speeds

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

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* Successfully completed all three levels of the CFA program, currently in the process of obtaining membership