Arkadiy Klyukin

CONTACT INFO

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EXPERIENCE

Job Title: IR Derivatives Trader
Company: Gazprombank
From Oct of 2018 to Dec of 2022
Role Description:

- Market making in G10 and EMEA IR derivatives: IRS, OIS, xCCY, Key Rate IRS, STIR FX swaps
- Liquidity providing in Key Rate IRS and Caps/Floors to market with continuously growing market share
- Managing portfolio abiding by various types of limits, dv01 by ccy and by time buckets, basis risk limits, VaR limits, counterparty specific limits. Consistently exceeded PnL goals, growing year to year
- Participation in the development of IR Derivatives products market section on local exchange MOEX
- Serving ALM department to improve portfolios allocation and hedging
- Providing internal sales team and institutional clients with pricing, trade ideas, participating in tailored products design
- Improving trading tools and desk infrastructure, developing and optimizing in-house technology to increase efficiency and improve information flow
- Working closely with legal and tax teams on technical topics such as Libor Fallback protocol and SOFR transition
- Developed IR D1 rub pricing tool, launched providing liquidity in interest rate products to MOEX, to Bloomberg screen and bbti (C#, VBA, Bloomberg API)
- Elaborated and implemented IR option pricing engine with volatility surface calibration and modeling (Black-76)
- Launched new instruments pricing (Key Rate IRS and Caps/Floors, FX-implied swap, etc)
- Formed and implemented new FVA and ColVA approaches for rub market instruments, exploited arbitrage between approaches on the market
- Participation in front office system (Calypso) integration from scratch on every level, from pricing models homologation and validation to straight-through processing and workstation tools and reports design

Job Title: efx Trader
Company: Promsvyazbank
11.2012 - 09.2018
Role Description:

- Electronic market making and flow trading in G10, and CIS currencies (STIR and FX)
- Consistently exceeded annual PnL goals, developed and integrated electronic pricing engine which led to becoming top 1-2 bank in terms of trading volume
- Providing liquidity to ECNs, corp and retail clients, banks WL trading platform
- Coverage of all business and technical aspects of electronic trading (prime brokers, legal, infrastructure vendors)
- Commodities: energy/agricultural/metals flow trading
- Developed feeds collecting and smart order matching engine from scratch (C#, FIX, SQL)
- Integrated statistical arbitrage algorithms (CME-MOEX), retail customers flow, and high correlated ccy-pairs liquidity extraction into the order routing and matching circuit
- 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 dramatically
- Developed proprietary client-server trading application for FX basket trading (FIX, Sockets, WPF)

EDUCATION

New Economic School
Degree: Master, Masters, Master of Arts
Field of Study: Finance
09 2013 - 07 2015

National Research Nuclear University "MEPHI"
Degree: Master, Masters, Master of Arts
Field of Study: Applied Mathematics, Applied Maths
09 2007 - 07 2012

CERTIFICATIONS

FRM

garp.com
09 2013 - 10 2015

CQF

cqf.com
01 2022 - 08 2022

SIE

finra.com
07 2023 - 07 2023

SKILLS / TOOLS

- Statistics
- Econometrics
- quantitative finance
- portfolio optimization
- machine learning
- reinforcement learning
- C\#
- Python
- .NET
- QuantLib
- QuickFIX
- Sklearn
- Pyfolio
- Git
- Unix/Linux
- WPF
- Sockets
- Multithreading
- Bash
- SQL
- VBA
- LaTeX

- Numerix
- Calypso
- Murex
- Misys Summit
- Bloomberg
- Reuters Dealing
- FIX
- FAST
- PLAZAII
- numerous ECN APIs
- SSH