

Arkadiy Klyukin

Derivatives Trader

IR Derivatives trader with extensive hands-on experience in quantitative research, systematic trading, derivatives structuring and programming (languages: Python, VBA, C\#) Built and implemented various types of trading models and algorithms: market making, order execution algorithms, decision-based trading, and statistical arbitrage. Comprehensive knowledge of sell-side risk management systems, trading and market technical microstructure. Developed tools for manual and autonomous trading, auxiliary tools for discretionary trading, multithreaded algorithms, high-frequency trading, and machine learning techniques implementation. Continuously focused on adding value to everything that is within reach, deep-diving into every aspect. Visa status: legally authorized to work in the US.

CONTACT INFO

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LI: linkedin.com/li/aa-kl

Portfolio:

www.aa-kl.github.io

EXPERIENCE

Gazprombank, Moscow –IR Derivatives Trader

Oct 2018 – Dec 2022

- 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

Promsvyazbank, Moscow –efx Trader

Nov 2012 – Sep 2018

- 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

EDUCATION

Master of Arts – Finance

New Economic School – Moscow

09 2013 – 07 2015

Master of Arts – Applied Maths

University of California – Santa Cruz

09 2007 – 07 2012

CERTIFICATIONS

FRM

Credly: [garp.com](https://www.garp.com)

09 2013 – 10 2015

CQF

Credly: [cqf.com](https://www.cqf.com)

01 2022 – 08 2022

SIE

Credly: [finra.com](https://www.finra.com)

07 2023 – 07 2023

SKILLS / TOOLS

SKILL

SKILL

SKILL

SKILL

SKILL

SKILL

SKILL