

**Arkadiy Klyukin**

936 Shoreline Dr

San Mateo, San Francisco Bay Area, CA

May 18, 2024

**Citi Talent Acquisition Team**

New York

Dear Citi Hiring Manager,

I am writing to express my interest in the Trader - C13, VP, Rates Exotics position at Citi Bank. With over a decade of experience in the financial markets, specializing in liquidity provision, risk management, and trading infrastructure development, I am excited about the opportunity to contribute to Citi Bank's esteemed trading team.

My professional journey has been marked by a consistent track record of exceeding PnL and market share KPIs, most notably achieving the 1 market position locally and 3 internationally among peers. My expertise spans a broad spectrum of financial instruments, including USD, EUR, GBP, JPY, CNY, and CNH, as well as EMEA IR derivatives. I have honed my skills in market making for Cap/Floor, IRS, OIS, xCCY, and STIR FX swaps, among others, and have successfully managed portfolios within various risk parameters, including dv01, credit, basis risk, and VaR.

One of my key projects involved the development and implementation of an Interest Rates Option pricing engine with volatility surface calibration using the Black-76 model. This initiative, along with the launch of new instruments and the integration of innovative XVA approaches, has significantly enhanced trading efficiency and profitability.

My technical acumen is supported by a strong foundation in quantitative finance, as evidenced by my certifications: CQF, FRM, SIE, and CFA. I am proficient in a range of tools and languages, including C, Python, .NET, and Bloomberg, which I believe aligns well with the qualifications sought for this role.

Citi's reputation for strong governance, responsible finance, and innovative trading solutions resonates with my professional values and aspirations. I am particularly drawn to the bank's global presence and commitment to developing its trading franchise. I am eager to bring my analytical skills, market knowledge, and passion for finance to Citi Bank, where I aim to drive revenue growth and foster key relationships.

I am looking forward to the opportunity to discuss how my background, skills, and enthusiasms can be in sync with the dynamic team at Citi. Thank you for considering my application. I am available at your earliest convenience for an interview.

Sincerely,

Arkadiy Klyukin