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Arkadiy Klyukin

Education

2022–2022 Quantitative Finance Charter, CQF Institute, London, Grade Description

2013–2015 Master in Finance, New Economic School, Moscow, Grade Description

2007–2012 **Economist Mathematician**, National Research Nuclear University "MEPHI", Moscow, Grade
Description

Experience

Oct 2018– IR Derivatives Trader — Fixed Income, Currencies and Commodities

Dec 2022 trading desk, Gazprombank, one of the largest domestic banks with an extensive international market presence, Moscow

Description

Nov e-fx Trader — electronic FX and Commodities trading desk, Promsvyazbank, 2012–Sep one of top 2 privately held local banks, with cutting-edge technologies in trading, 2018 Moscow

Description

- \odot 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

Nov e-fx Trader — electronic FX and Commodities trading desk, Promsvyazbank, 2012–Sep one of top 2 privately held local banks, with cutting-edge technologies in trading, 2018 Moscow

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
- o Providing liquidity to ECNs, corp and retail clients, banks WL trading platform

Languages

language 1 Skill level language 2 Skill level Computer skills category 1 XXX, YYY, ZZZ category 3 XXX, YYY, ZZZ category 2 XXX, YYY, ZZZ category 4 XXX, YYY, ZZZ Interests hobby 1 Description hobby 2 Description hobby 3 Description Extra o Item 1 o Item 2 o Item 3 Extra 2 o Item 1 o Item 4

o Item 5

o Item 2

o Item 3

Comment

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