

Arkadiy Klyukin

CONTACT INFO

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LI: linkedin.com/li/aa-kl

Portfolio: www.aa-kl.github.io

EXPERIENCE

Job Title: IR Derivatives Trader

Company: Gazprombank

10 2018 – 12 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

Job Title: efx Trader

Company: Promsvyazbank

11 2012 – 09 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's of Arts - Finance

School or University: New Economic School

Degree: Masters

Field of Study: Finance

09 2013 – 07 2015

Master's of Arts - Applied Maths

School or University: National Research Nuclear University "MEPHI"

Degree: Masters

Field of Study: Applied Maths

09 2007 – 07 2012

CERTIFICATIONS

FRM

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

09 2013 - 10 2015

CQF

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

01 2022 - 08 2022

SIE

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

07 2023 - 07 2023

SKILLS / TOOLS

SKILL