

Mikhail Sonin

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EMPLOYMENT EXPERIENCE

ATON

Moscow

Senior Trader

July 2021 – p.t

- Market making of ETFs, equities, futures and indices (trading, hedging, risk calculations and management of positions);
- Realization of arbitrage strategies (equities vs futures, index arbitrage);
- Optimization and improvement of pricing and hedging algorithms for market making and arbitrage;
- Coding in Python a lot of scripts for enhancing of working process;
- Execution of FX deals (including swaps and forwards) for whole trading desk;
- Execution of OTC deals in ETFs, stocks and bonds with counterparties, execution of Repo deals;
- Searching, implementation and backtesting different trading strategies (especially seeking arbitrage or statistical arbitrage opportunities).

EDUCATION

Lomonosov Moscow State University

Moscow

Faculty of Mechanics and Mathematics (specialist)

September 2017 – June 2023

- Finished the Department of Probability Theory;
- Relevant courses: Stochastic Calculus, Probability Theory, Statistics, Linear Algebra, Numerical Methods, Programming and Machine Learning;
- GPA: 4.63/5.0;
- Thesis: Option pricing in a Stochastic Volatility Model (mark – «excellent»).

MEI Gymnasium №2

Moscow region, Ramenskoye

School

September 2006 – June 2017

- GPA: 4.73/5.0;
- Multiple winner and prize –winner of school and district stages of Russian Olympiad for schoolchildren, owner of the second-degree diploma for MIPT Olympiad on Maths.

Additional Education

- Course «Derivatives Markets» by MIT Sloan (part of MicroMasters Program in Finance) on edX platform;
- Professional Certificate Program «Fixed Income» by New York Institute of Finance (on edX platform);
- Python programming language and Machine Learning program by Huawei.

SKILLS & INTERESTS

Skills

- Coding skills: Python, C, C++, Bloomberg, SQL, MS Office (Word, Excel + VBA), Github;
- Language skills: English – Advanced C1 (IELTS 7.0, Aug 2024).

Interests

- Gym, tennis, football and handball.