

# TANER DOĞUÇ

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## EDUCATION

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- 10/2013 - 10/2014 **OZYEGIN UNIVERSITY**  
*Graduate School of Business*
- Financial Engineering and Risk Management Program ( MS )
- 10/2002 - 10/2004 **İSTANBUL BİLGİ UNIVERSITY**  
*Social Sciences Institute*
- Master of Business Administration ( MBA )
- 10/1997 - 07/2001 **İSTANBUL TECHNICAL UNIVERSITY**  
*Mechanical Faculty*
- Mechanical Engineering

## PROFESSIONAL EXPERIENCE

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- 07/2011- **FINANSBANK A.Ş.**  
*Balance Sheet Management*
- Run the analytic side of the balance sheet management group.
  - Analyze and develop models on future performance of all the credit types, available for sale T-Bill portfolio, swaps and all other derivatives for hedging purposes, deposits and other funding sources. Develop scenario analysis according to credit growth targets, deposit collecting and hedging policies and generate the expected behaviour of the Balance Sheet and its risks.
  - Work on to generate optimum hedging policies to hold the interest rate risks on the desired levels.
- 03/2010-07/2011 *Treasury Department/ Interest Rate Derivatives Desk*
- Pricing interest rate derivative products (IRS, XCCY, Interest Rate Options etc.) to Treasury Marketing Desk.
  - Trading according to Interest Rate Derivatives desk limits. Traded Products are US Treasury Futures, Bund Futures, Cross Currency Swaps, Domestic T-Bills.
  - A prop Equity Quant Fund is being managed in a project with Ozyegin University Computational Finance department.
  - A trend following mechanical trading strategy is developed for Turkish Equity Index Futures.
- 01/2007 – 03/2010 *Treasury Department/ Structured Products Sales*
- Developing hedging products for corporate customers for interest rate, foreign currency and commodity risk.
  - Structuring Investment Products for both Private and Corporate customers.
- 10/2005-10/2006 **DEUTSCHE BANK A.G.**  
*Treasury Department/ Trading*
- Cash flow of the treasury department is managed.
  - Worked both at Fixed Income and FX desks as a junior trader.
  - Traded at Turkish Derivatives Market at Currency Futures

## SKILLS AND ACTIVITIES

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- Using Microsoft Office Programs, Bloomberg, Reuters and Superderivatives.
- Concerned about technical/basic analysis and macro economic researches
- High Level VBA programming language and building Macros for Microsoft Excel.
- Fluent English