

MUSTAFA CAN OZER

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## PROFILE

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A market professional looking to share his market know-how and analytical edge with aspiring newcomers to the sector or students who are just curious.

## EDUCATION

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**M.A., Economics and Finance**, Bogazici University, Istanbul, **September 2011 – September 2012**

- Top of Class 2012

**B.Sc., Industrial Engineering**, Sabanci University, Istanbul, **September 2007 – June 2011**

**Koc High School**, Istanbul, **September 2003 – June 2007**

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## EXPERIENCE

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**Deputy Manager, Treasury, Asset and Liability Management,** **October 2015 – Present**  
**QNB Finansbank**

- Main focus on Balance Sheet Management and Interest Rate Derivatives.
- Managing bank's Balance Sheet interest rate risks, which arises mainly from Loan and Bond portfolios.
- Overseeing the interest rate hedging activities via variety of interest and credit derivative products.
- Managing bank's AFS and HTM security portfolios.
- Managing and setting rates for the Funds Transfer Pricing (FTP) system of QNB Finansbank to price Loans and Deposits.

**FX Options Trader, Treasury, QNB Finansbank,** **June 2012 – October 2015**

- Worked in FX Options Trading desk as a trader.
  - Main focus on FX options including TRY and G10 currencies and interest rate options on Turkish and G10 rates.
  - Traded and dynamically managed a book of both plain vanilla and Exotic options.
  - Worked as a market maker in USDTRY in EURTRY currency options for Turkish Investors and London Banks.
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## ACADEMIC EXPERIENCE

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**Lecturer, Bogazici University,** **September 2019 – Present**

- Giving Undergraduate Level '*Financial Modelling*' course (EC 48T) at Bogazici University Faculty of Economics and Administrative Science.

**Lecturer, Ozyegin University,** **June 2018-Present**

- Giving Graduate Level '*Quantitative Asset Management*' course (FERM 526) at Ozyegin University Financial Engineering and Risk Management Master's program.
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## ACADEMIC PROJECTS

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**Master's thesis,** **June 2012**

- Risk reversals and their forecasting abilities, generating trading perspectives using the options on Turkish Lira supervised by Prof. Burak Saltoglu

**Undergraduate Thesis,** **June 2011**

- Automating and Optimizing the course scheduling system of Sabanci University supervised by Dr. Kerem Bulbul
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## SKILLS

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**Languages:** Fluent in Turkish and English

**Programming:** C++, R, VBA, SQL

## ACTIVITIES

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**Professional Ice Hockey Player,** **September 2016 – April 2019**

- Played in *Turkish Super Ice Hockey League* as an active player.

**Basketball, Wind-surfing, Chess**