

ILKER KAYSERI

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WORK EXPERIENCE

Mar 2014 - current

Director, Balance Sheet Management, Finansbank Treasury

- Supervised Senior Vice Manager of Liquidity Desk.
- Supervised Vice Manager of Asset & Liability Management Desk.
- Supervised Vice Manager of Balance Sheet Analyses and Deposit Management Desk.
- Guided ALCO to determine optimum interest rate risk and liquidity levels, composition of securities portfolio, fund transfer pricing of loans and deposits.
- Led daily liquidity meetings, where liquidity projections are discussed, deposit rates and other short term rates are determined.
- Led daily market strategy meetings, where hedging actions and AFS securities portfolio transactions are planned.
- Cooperated with Financial Control Department to budget composition, amount, and yield of all on and off balance sheet items.
- Cooperated with Financial Institutions Department to tap long term funding.

Jan 2011 - Mar 2014

Senior Vice Manager, Asset & Liability Management Desk, Finansbank Treasury

- Led a team of six people hedging long term assets and liabilities and implementing quantitative analysis on several balance sheet items.
- Developed ad-hoc reporting and analysis tools, particularly about the balance sheet, for ALCO.
- Responsible from ALM P/L and compliance to interest rate, net interest income sensitivity and liquidity limits.
- Worked closely with business, finance and risk management in order to ensure the bank allocate its funding and capital resources effectively and measure the subsidies correctly.
- Responsible for determining funds transfer pricing of all loans -corporate, real estate, auto, consumer- and deposits.
- Led the project for reorganization of the ALM department. Developed and implemented models for calculation of ALM profit/loss, net interest income sensitivity, liquidity projections.

Jul 2008 - Jan 2011

Vice Manager, ALM and Interest Rate Derivatives Desk, Finansbank Treasury

- Led a team of three people hedging long term assets and liabilities in accordance with ALCO policies by interest rate derivatives and futures transactions.
- Participated in weekly ALCO meetings.
- Run a book of interest rate derivatives in TRY, USD and EUR with USD 10 million annual profit target, USD 40,000 DV01 and USD 30,000 vega limit.
- Priced interest rate derivative requests of customers.

Jul 2007 - Jul 2008

Assistant Vice Manager, Asset & Liability Management Desk, Finansbank Treasury

- Responsible for determining funds transfer pricing of all loans -corporate, real estate, auto, consumer- and deposits.
- Priced customer credits with special terms.
- Organized the collateral management desk - duties of which were previously assumed by ALM desk - as a separate desk with proper work flows, responsibilities and calculating tools.
- Developed simple strategies for funding and trading purposes using swap and swaption transactions.

Jan 2002 - Dec 2006

Founder and Software Development Manager, Integron Ltd.

- Founded Integron to provide finance and risk management solutions to institutions.
- Developed Treasury Front Office and Portfolio Management Software, which covers basic deal types, position and profit/loss reports for different calculation methods. Designed all the financial models, reporting algorithms and the business logic. This software is licensed with FinMan brand name.
- Developed derivatives module for FinMan covering FX vanilla and FX exotic options.
- Developed risk management module for FinMan covering VAR analysis, gap analysis, and scenario analysis.
- Responsible for sales and implementation of FinMan. Finished the sales to two midsized banks and two hedge funds operating in Turkey.

Oct 2001 - Jan 2002

Chief Trader, HSBC Bank Treasury

- Supplied information of the ongoing businesses and systems in the transition period after acquisition of Demirbank.

Jul 1999 - Oct 2001 **Chief Trader, Derivatives Desk, Demirbank Treasury**

- Transacted structured products for funding and balance sheet enhancement purposes with annual turnover of USD 500 million.
- Supplied market risk management consultancy to customers. Developed financial solutions according to their needs.
- Developed TRL-based derivative products to corporations with annual turnover of USD 50 million.
- Participated in the development of risk management department. Supplied market risk management consultancy to the department.
- System administrator of Kondor.

Jan 1998 - Jul 1999 **Supervisor Trader, Fixed Income Desk, Demirbank Treasury**

- Member of the team, which was the biggest market maker in TRL Fixed Income Securities market.
- Traded TRL Fixed Income instruments with an equivalent daily turnover of USD 500-900 million.
- Integrated Reuters' Kondor -Front Office Management Software- to Demirbank. Developed more than 20 reports for all treasury units.
- Developed web-based management reports for the board and broadcasted on intranet.

Jan 1997 - Jan 1998 **Analyst Trader, Foreign Exchange Desk, Demirbank Treasury**

- Traded USD/TRL and FX Basket/TRL options with annual turnover of USD 150 million.
- Traded forward TRL transactions with annual turnover of USD 1 billion.
- Responsible for FX cash management of 30 Anatolian Branches and Istanbul Cash Center.
- Traded FX banknotes and gold with Kapalicarsi - local street market.

Sep 1996 - Jan 1997 **Management Trainee, Demirbank**

- Had internship in the local branch and several departments of the bank.
- Got intensive training in finance, accounting, monetary policies, marketing, banking law, foreign trade, retail banking, MS applications in DC Gardner.

EDUCATION

Sep 2011 - Dec 2012 **Ozyegin University**

- Executive MBA Degree
- GPA : 3.70 / 4.00

Sep 1991 - Jun 1996 **Bogazici University**

- Bachelor of Science Degree in Mechanical Engineering
- Rank : 1st in a class of 89 students. GPA : 3.55 / 4.00

Sep 1984 - Jun 1991 **Huseyin Avni Sozen Anadolu Lisesi**

- Secondary School Diploma
- GPA : 7.98 / 10.00

CAREER TRAINING

- Massive Open Online Courses (public speaking, big data science, understanding Europe, game theory, global sustainable energy etc.), www.coursera.org, 2014-2015
- Treasury Academy, Finansbank, 2014-2015
- Manager Development Program, Finansbank, 2011-2012
- Strategic Asset & Liability Management, Euromoney Training, March 2008
- Credit Derivatives, UBS, February 2008
- Portfolio Management, International Institute of Finance, October 2000
- ASE Database Administration Program, Sybase Turkey, December 1998
- Advanced Risk Management, Euromoney Training, October 1998
- Introduction to Risk Management, Euromoney Training, March 1998
- Visual Basic Applications, Ant Educational Services, May 1997

COMPUTER SKILLS

- Proficient in MS Visual Basic, MS Excel, MS SQL.
- Experienced in other office applications, Reuters, Bloomberg, database programming, web programming, C, C++