AYSU SECMEN

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PROFILE

- Current student of M.A in the Psychology Department in New York University in the Cognition, Perception and Neuroscience Track. Expected graduation in Dec 2022.
- Post-Doctoral Fellow at Glimcher Lab at NYU Langone Neuroscience Institute
- Highly skilled and motivated investment professional with 18 years of progressive experience in both the buy and sell-side. A highly visible client-facing global head of investment strategies team with expertise in designing investable indices and macro indicators. Extensive experience as a quantitative FX strategy and solutions team head and a currency investment and hedging specialist providing tailored client portfolio solutions.
- Broad understanding of hedge fund investment strategies and multi-asset smart beta products. Extensive knowledge of portfolio construction, asset allocation, macroeconomic analysis.
- Highly effective communication skills with the ability to build instant credibility with most senior clients. Experience at publishing white papers providing thought leadership on currencies.
- A strong motivator and team player with effective leadership and interpersonal skills and the ability to engage and collaborate with a diverse set of stakeholders.

WORK EXPERIENCE

Koch Supply and Trading, New York, NY

Portfolio Manager, 2015 – 2019

- Develop and manage a proprietary trading portfolio with a focus on G10 FX markets, combining quantitative analysis with discretionary decision making.
- Develop fair value frameworks for FX, commodities, and rates with the aim of profiting from cross-asset dislocations and large misvaluations.
- Research systematic trend following strategies in illiquid commodity markets. Develop models combining pure trend following with fundamental frameworks using data such as pipeline storage, flows, and inventory levels.

Citigroup, New York, NY

North America Head, Citi Investment Strategies, 2014 – 2015

- Create multi-asset indices based on systematic asset allocation and cross-asset risk premia strategies including carry, value, and momentum. Client exposure to strategies exceeded $3 bio.
- Develop regime-based dynamic allocation frameworks for multi-asset risk premia strategies.
- Lead the publication of white papers on risk premia strategies, quantitative asset allocation, portfolio construction.

Global Head, FX Quantitative Investor Solutions, 2006 – 2014

- Lead the CitiFX Quant team - a team that advises clients on currency investment and hedging, creates and publishes macroeconomic indicators such as Economic Surprise Indices, and designs systematic FX portfolios. CitiFX Quant was consistently ranked as the #1 team in Quantitative Research in the Euromoney FX surveys.
- Manage client funds and Citigroup's proprietary capital. Range of products included passive beta and active alpha indices in FX, customized investment and hedging solutions. Client notional exposure to strategies exceeded $4 bio.

- Lead and manage investment-related dialogue with existing and potential clients. Conduct regular performance reviews. Market the quant solutions globally to a wide range of clients, including pension funds, sovereign wealth funds, asset managers, and corporations.
- Hands-on involvement with modeling. Created the majority of the FX trading strategies. Designed the dynamic asset allocation and risk targeting process used for nearly all client portfolios.
- Develop indices that are indicators for market conditions that can be used as inputs in investment and hedging decisions. The well known and widely followed quantitative indicators developed by the team include Macro Risk Indices, Economic Surprise Indices, Positioning and Flow Indices, Early Warning Signals, Commodity Terms of Trade Indices, G10 Scorecard.
- Lead the publication of white papers and thought leadership pieces offering insights in portfolio allocation to FX, FX trading and hedging strategies and fundamental and market-driven factors that drive currency returns.

Cooperneff Advisors, King of Prussia, PA

Portfolio Manager, 2005 – 2006

- Develop and manage equity strategies using bottom-up stock selection with comprehensive coverage of factors and dynamic factor selection.

Koch Capital Markets, Houston, TX

Senior Quantitative Analyst, 2003 – 2005

- Manage a team of quantitative analysts in the research and implementation of quantitative trading strategies in FX.

Dynegy, Houston, TX

Quantitative Analyst II, 2001 – 2003

- Model forward curves for power prices. Create mathematical models for power and gas volatility.

EDUCATION

- *M.A./Psychology,* New York University, New York, NY (expected graduation Dec 2022)
- *Ph.D./Mathematics,* Texas A&M University, College Station, TX (2001)
- *B.S./Mathematics,* Bogazici University, Istanbul - Graduated first in Class (1995)

ADDITIONAL SKILLS

- Chair of Citigroup's Financial Engineering Committee, a working group under the Citi Index Governance Committee, overseeing all activities related to the development, maintenance, calculation, licensing and publication of indices across different assets.
- Finra Series 24, 7 and 63 licenses.
- Referee for Quantitative Finance Journal.
- Working knowledge of R, fluid in Bloomberg Professional Services, Microsoft Office Suite including VBA in Excel.
- Fluent in French and Turkish

PUBLICATIONS

- Chapter in “The Role of Currency in Institutional Portfolios”, Risk Books, 2014

- Chapter in “The Handbook of Exchange Rates”, John Wiley & Sons, 2012
- “Uncovered Interest Parity and FX Carry Trade”, Quantitative Finance Journal, 2009
- “Ideals, Centers, and Generalized Centers in Nearrings of Functions Determined by a Single Invariant Subgroup”, Southeast Asian Bulletin of Mathematics, 2020