

**THE WORLD OF  
FINANCIAL RISK &  
QUANTS**  
FINANCIAL RISK  
MANAGEMENT PROGRAMMES  
DEPARTMENT OF STATISTICS AND ACTUARIAL  
SCIENCE  
FACULTY OF ECONOMIC AND MANAGEMENT  
SCIENCES

# DEGREE PROGRAMMES

## 1. UNDERGRADUATE

BCom (Mathematical Sciences)  
Focal Area - Financial Risk Management  
(3 Years)

## 2. POSTGRADUATE

BComHons (Financial Risk Management)  
(1 Year)

MCom (Financial Risk Management)  
(1 - 2 Years)



# CAREER CHARACTERISTICS

- Train:
  - QUANTS.
  - FINANCIAL RISK ANALYSTS.
  - FINANCIAL RISK MANAGERS.
  - FINANCIAL ENGINEERS.
- Market Risk, Model Risk, Credit Risk, Operational Risk
- Work in Investment and Asset Management world.
- Operate on highly Mathematical, Mathematical Statistical level in Investment world.
- Employed by:
  - Investment Banks.
  - Asset Management Companies.
  - Financial and Investment Consultancy Companies.
  - Professional Services Firms.

# WILL I GET A JOB?

- Graduates are in big demand.
- The programme is highly rated by Industry.
- Example:
  - Hons Class of 2021 - 23 students
    - 7 Decided on Masters.
    - 12 had appointments before graduation - the most even before the final exam.
- The financial risk management world attracts a diverse set of individuals.
- Earn good money.

# ALUMNI OF PROGRAMME



**Siphesihle Jikazana**  
Reinsurance Underwriter



**Edward Venter**  
Senior Manager at Deloitte UK  
London, Greater London, United Kingdom



**Jared Abels**  
Senior Manager: Credit at TriAlpha Investment Management  
Johannesburg Area, South Africa · 198 connections



## HEDGE FUNDS

### Worth considering

After more than a decade of debate, hedge funds are finally available to the SA public.

SA's hedge funds have acquitted themselves well so far.

Over the past 10 years, according to the industry magazine *HedgeNews Africa*, long/short equity funds have given an annual return of 10.9%, compared with 9.7% from domestic equity unit trusts, while fixed income hedge funds have done even better with an 11.1% return compared with 7.6% from the all bond index.

Last year, the finance min-

Out of the 269 funds, 112 are available to the public as retail investor funds (RIFs).

Most are not from the well-known fund houses: a few are from the emerging second tier such as 360ne, Truffle, Visio, Mazi and Laurium. Sanlam is the only large house with a comprehensive range of products, though it won't win any award for clear labelling as its funds have names such as Xi, Sigma, Lambda and Pi.

Investec has two hedge funds but both are qual-

established, and no longer in asset-gathering mode, to register as QIFs. The Peregrine Capital range, for example, will operate entirely under the qualified investor regime.

Similarly, the respected Coronation Presidio Fund, which is closed to new business, will be a QIF. It, however, still has to complete the regulatory process.

Udesh Naicker, head of the hedge funds department at the Financial Services Board (FSB), says it is appropriate to take a lighter-touch approach to QIFs, which have no restriction on the levels of gearing or on investment strat-



**Eugene Visagie**  
More scope



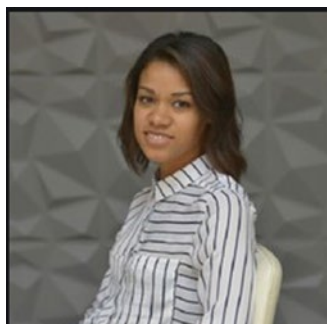
**Thinus Slabber**  
Head of Credit Card at Capitec Bank

# ALUMNI OF PROGRAMME



**Dirk Jooste, CFA**

Fund Manager at PSG Asset Management



**Sheree Davids - Manager: Performance & Attribution - Futuregrowth**



**Tjaart Van Wijck's Profile**

Solutions Architect, Finance Change At HSBC

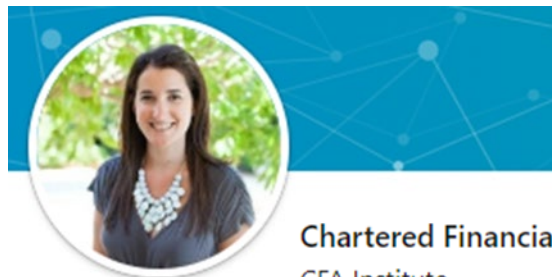
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Chartered Financial Analyst

CFA Institute

**Natassa Magdanis**

Sydney, Australia · 226 connections



**Nadia Burger - Analyst: Provisioning - Capitec Bank**



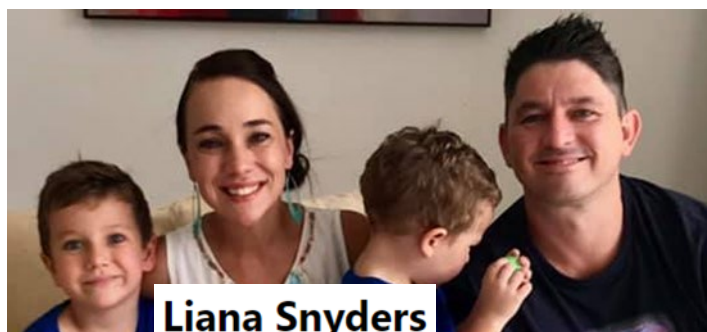
**Es-Marié Meyer (née Nortjé)**

Decision Scientist (Quantitative Analyst) | [DirectAxis](#)

[FRANCOIS BOTHA](#)

Chief Investment Officer | [Optimum Investment Group](#)

- Francois was one of two students who obtained a [M.Com](#) at the University of Stellenbosch in 2010. His thesis theme 'Equity Managers' Skills Using Portfolio Opportunity Distribution' conducted research into innovative new methodologies to improve fund performance longevity. In 2010, he joined Novus on mathematical statistics and financial risk management in the manager research team and assisted with the due di



**Liana Snyders**

Works at ANZ

Past: Barclays Capital

Studied at University of Stellenbosch

Graduated in 2006

Lives in Singapore





# STUDY PATH

- Start with:
  - BCom (Math Sciences) Focal Area-Financial Risk Management
    - Majors: Financial Risk Management, Mathematical Statistics and Financial Mathematics.
    - 2nd Year: Mathematics, Act Sci (Advanced Theory of Interest), Economics or Accountancy.
    - 1st Year: Business Management, Computer Science.



# STUDY PATH

- BComHons in Financial Risk Management.
- MCom in Financial Risk Management.
- Uncertain: Actuarial Science or FRM:
  - Start with Actuarial Science - can change without any problem after first or second year.
- Cover Most of topics of CFA-, FRM-, PRM-qualifications.
- Will have exposure to: Excel, Visual Basic, R-programming, and SAS.







# WHO SHOULD CONSIDER THESE PROGRAMMES?

- At least very good in Mathematics: A+ for Gr 12 Maths.
  - Must like Mathematics.
  - Remember: School Maths  $\neq$  Univ Maths & Maths Stats.
  - Minimum Requirements:
    - NSC average: 70%, Mathematics: 75%
  - Should enjoy studying Mathematics.
  - Learn to study with insight.
- Should like to work in the corporate investment world - want to pursue on a stimulating and well rewarded career.
- Should be fine with working in a group with people.
- Should have above average good people skills - willing to work on it.

# WHO SHOULD CONSIDER THESE PROGRAMMES?

- If you meet more or less these requirements ...
  - We invite you to join us on this exciting journey
  - If you work hard, we are pretty sure you will enjoy your studies and on the long run and you will be well rewarded.





THE  
JOY  
OF  
GRADUATION

...

THE WORLD WILL BE OPEN TO YOU



BAIE DANKIE  
THANK YOU  
ENKOSI  
The FRM Team

