**Mr Tsepo Moteuli**

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**EDUCATION**

**TEXAS UNIVERSITY (GREAT LEARNING)**  Online

**Post Grad in Data Science** (October 2019 – July 2020) (Aggregate: **Distinction**)

* *Topics*:
* Predictive Modelling
* Data Visualisation in Tableau
* Machine Learning

**LEEDS UNIVERSITY BUSINESS SCHOOL** United Kingdom

**MSc Financial Mathematics** (September 2011 – September 2012) (Aggregate: **Distinction**)

* *Quantitative Finance Topics*:
* Arbitrage-free derivative pricing, Stochastic Calculus, Corporate Finance.
* Risk management, Financial Derivatives, Security Investment Analysis.
* *Computing Projects*:
* Computation of price sensitivities (Greeks) <C++>
* Discounted cash flow models <Excel>
* Estimate VaR and Expected shortfall (ES); use scenarios to stress-test a portfolio<Excel>

**KWAZULU NATAL UNIVERSITY** Durban

**BSc Actuarial Science & BSc Honours Statistics** (February 2004 – December 2008)

* *Scholarship & Prize*: First prize of people’s scholarship (top 15%).
* *Merit*: Certificate in Advance Differential Equations (94%).

**VELABAHLEKE HIGH SCHOOL** Durban

**Grade 12** (January 2003 – December 2003) (Aggregate: **Distinction**)

* Mathematics (A HG), Physical Science (A HG), Biology (A HG), Geography (A HG),

Zulu (A HG), Afrikaans (C HG) & English (C HG).

**EXPERIENCE**

**ASHBURTON INVESTMENTS** Johannesburg

**Senior Risk Analyst** (October 2018 – Current)

* *Duties & Responsibilities*:
* Provide robust analysis and insight to fund managers on the management of risk.
* Assist with risk and portfolio analysis relating to investment strategies and trades.
* Chairman of fixed income investment governance committee.
* Perform performance and risk analysis for LDI, Credit and Fixed Income portfolios.
* Develop and maintain fixed income attribution system.
* Ensure compliance with regulatory, mandate and internal limits.
* Develop, document and implement appropriate risk methodologies for the measurement of market risk.
* Ensure investment decisions are implemented uniformly across similar mandates.

**OLD MUTUAL INVESTMENT GROUP (OMIG)** Cape Town

**Senior Quantitative Risk Analyst** (March 2017 – September 2018)

* *Duties & Responsibilities*:
* Monitor effectiveness of market risk management strategies across OMIG.
* Provide technical market risk expertise to Boutiques and OM Life Company
* Monitoring, measuring and reporting of market risk for portfolios and benchmarks.
* Analyse the risk taken on by portfolios and provide feedback to Portfolio Managers and Compliance Officers.
* Adopt new valuation techniques, quantitative methods and systems that add value to risk/return decision-making.
* Preparation of Solvency II analysis.

**ARGON ASSET MANAGEMENT** Cape Town

**Performance and Risk Analyst** (January 2013 – February 2017)

* *Duties & Responsibilities*:
* Regular performance reporting, including GIPS.
* Liaison with asset consultants for performance surveys and submissions.
* Evaluate GIPS composite movements.
* Updating the fund fact sheets and surveys.
* Management of performance fee models.
* Reporting on risk characteristics across funds (Equity, Fixed Income and Multi-Asset Class).
* Prepare impact analysis for quarterly index rebalancing.
* Timeous execution and allocation of trades.
* Pro-active monitoring of fund limits to avoid mandates breaches.
* Assistance with client report-backs and slides.
* Monitor and manage the brokerage allocation.
* Pre and post trade compliance checks.
* Team Leader: Implementation and Dealing Team

**MOMENTUM EMPLOYEE BENEFITS** Cape Town

**Investment Actuarial Specialist** (August 2009 – July 2011)

* *Duties & Responsibilities*:
* Handle technical client queries and providing technical support for administration areas.
* Manage the investment products (smooth bonus & market linked funds).
* Prepare Metropolitan Preservation Fund quotes.
* Assist with statutory reporting requirements.
* Interact with external asset managers.
* Prepare regulation 28 certificates.
* Asset allocation rebalancing.
* Produce fund fact sheets.
* Assist with ad-hoc projects.

**NMG CONSULTANTS & ACTUARIES** Cape Town

**Actuarial Consultant** (February 2009 – July 2009)

* *Duties & Responsibilities*:
* Assist with completing FSB and other statutory reporting requirements.
* Actuarial valuation of pension funds.
* Assist with section 14 transfers.
* Prepare individual member calculations.
* Produce monthly unit prices.
* Prepare valuator’s reports.
* Assist with ad-hoc projects.

**SKILLS**

**Systems**

* **Python** and **R** for data analysis.
* **SAS** and **SPSS** for running statistical models.
* **StatPro** for performance attribution.
* **APT**, **EM Application** and **UBS PAS** for risk attribution.
* **RiskWatch** for sensitivity and scenario analysis.
* **I-Maps** for equity risk analysis.
* **INET** and **Bloomberg** for market data analysis.
* **NX Manager** for trade modelling.
* **Quintessence** for integrating investment management data.

**Analytical Skills**

* Analyse information and trends with great skill.
* Demonstrate excellent skills in analytical reasoning.
* Demonstrate understanding of statistical and mathematical models for problem analysis.
* Capable of dissecting a problem into manageable parts.

**Communication Skills**

* Connect well with people at all levels.
* Organise and manage meetings well.
* Listen well to suggestions and ideas of others.
* Display sound judgement in decision-making.

**Problem-Solving Skills**

* Capable of dealing with multiple problems at the same time.
* Demonstrate skills at troubleshooting problems to determine solutions
* Seek alternate solutions when appropriate.

**Certification**

* CT1 Financial Mathematics from the Institute of Actuaries.
* CIPM Level I.

**OTHER**

**Scholarships**

* Recipient of International Ford Foundation scholarship (2011/2012).
* Recipient of NRF (National Research Foundation) scholarship (2008).
* Recipient of Cecil Renaud scholarship (2006 & 2007).