Curriculum Vitae

Frederik Johannes Koegelenberg

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Education

University of Stellenbosch, Stellenbosch, RSA

2010 – 2011: MComm (Financial Risk Management) passed Cum Laude
2009: HonsBComm (Financial Risk Management) passed Cum Laude
2006 – 2008: BComm (Mathematical Sciences) focus area Financial Risk Management

Hex Valley High School, De Doorns, RSA

1994 – 2005: Senior Certificate – Matriculated with full exemption and A aggregate
– Results: 6 A's

Coursework

Statistical Courses
Mathematical statistics
Time Series Analysis
Data Mining
Stochastic Simulation
Extreme Value Theory

Computer Courses
Computer skills
Practical Financial Modelling
SAS Risk Dimensions
R & S-plus
Financial Modelling in Matlab

Business Courses
Economics
Financial Risk Management
Credit Derivative Instruments
Portfolio Management

Mathematical Courses
Mathematics
Financial Mathematics
Financial Mathematical Statistics

Master's Thesis Abstract

In my thesis I explore whether it would be optimal for pension funds to allocate the maximum amount of funds to foreign asset classes as dictated by the revised Regulation 28 of the pension funds act, taking effect on 1 July 2011. While answering this question the study examines six different optimization models to determine the optimal asset allocation for a pension fund portfolio.

Specialized Skills

Computers:	Extensive:	MS Office (Word, Power Point, Excel), SAS, Paragon Modeller
	Solid:	VBA; R / S-Plus
	Basic:	Matlab

Language: Completely bilingual English and Afrikaans

Achievements and Leadership Opportunities

2018 - Won award at PRM Recognition Awards for the work done on the FNB Loans IFRS9 model build and implementation.

2017 - Elected to NG Weltevreden church council.

2016 - Nominated for the mark of Excellence reward at Standard Bank.
This is the highest recognition for outstanding work.

2011 - Tübingen South Africa Program Group leader

2010 - Tübingen South Africa Program Participant
The Tübingen South Africa Program is an exchange program where students from across South Africa are selected to participate and represent their respective Universities in Germany.
- University Stellenbosch Merit Bursary

2009 - NRFS Scarce Skills Bursary

2008 - Best 3rd year student: Financial Risk Management

Before 2006 - Dux Learner (Best Academic Achievement)
- Sportsman of the Year (Hex Valley High)
- Boland Athletics
- 1st Team Rugby Captain
- Head Boy (Hex Valley High)

Extracurricular Activities

- Completed two Iron Man 70.3 and one MiWay Ultra Triathlon
- Completed five Pick and Pay Cape Argus Cycle Tours and four 94.7 Cycle Tours
- Completed two Double Century Cycling Events
- Completed three Two Oceans Half Marathons
- Completed the Knysna Big 5 Sports Challenge

Training courses

2013 – SAS Programming 1: Essentials
– SAS Programming 2: Manipulating data

2014 – SAS Enterprise Miner
– SAS SQL
– Standard Bank Foundational Leadership Program
Passed with distinction.

2015 – Introduction to Project Management
– Basic Interactive Training Skills

Work Experience

First National Bank, Johannesburg, RSA

Quantitative Analyst: *Portfolio Risk Management* (July 2017 - Current)
Duties and Responsibilities:

IFRS9

- Developed the IFRS9 provision model for FNB Loans and was the first to fully implement the model on SAS Model Manager. In addition, I assisted the CARD International and Direct Axis with the development of their respective IFRS9 models.

- Validated the CARD IFRS9 model.

- Took the Loans IFRS9 model through the first annual validation and first annual external audit process.

- Set up IFRS9 dashboard monitoring using waterfall graphs to split out the impact of the different components in the IFRS9 model. This is subsequently being rolled out to all products within FNB.

- Assisted in the development of the methodology regarding the IFRS9 reporting schedule, Schedule 25.

- Was responsible for running the FNB Loans provision run monthly.

- Tested cross product impacts under different economic scenarios.

Portfolio Simulator

Designed a tool that simulates book migration and growth given certain growth assumptions. This was done to assist in the budgeting process in an IFRS9 environment. It grew to a full portfolio simulation tool that can be used to estimate provisions given certain growth assumptions or for stress testing.

Other

- Sits on the FNB Scorecard Technical Committee representing PRM.
- Attended numerous IFRS9 technical committee meetings for approval and validation purposes.

Standard Bank, Johannesburg, RSA

Manager Scorecard Development: PBB Scorecard Development Rest of Africa and South Africa
(March 2016 – July 2017)

Duties and Responsibilities:

Rest of Africa

Overseeing the ROA scorecard developments:

- Lesotho UPL
- Uganda UPL
- Zambia UPL

Developing the Uganda UPL application scorecard.

Overseeing the ROA scorecard monitoring, the automation and quality control.

Provided scorecard training in country and helped with setting strategies using behavioural scoring.

South Africa

Home Loans scorecards monitoring:

- Home Loans Application
- Home Loans Behaviour
- Pension Backed Lending

Re-development of Home Loans Application Scorecard. The re-development gave a relative lift in Gini of more than 15%.

Testing Bureau feed changes and the impact on scorecards.

Any scorecard related queries from the Home Loans stakeholders.

Set up and present the monthly PBB SA Scorecard Dashboard at Technical Committee.

Provide guidance to younger team members regarding SAS programming and using modeler for the development of scorecards.

Supervise the development of a Cheque limit increase scorecard.

responsible for setting up the monthly dashboard and presenting this at the SBSA Technical committee.

Standard Bank, Johannesburg, RSA

Scorecard Developer: PBB Scorecard Development Rest of Africa
(July 2013 – February 2016)

Duties and responsibilities:
Quarterly Monitoring
Developing Credit Origination Scorecards
Helping Country with Strategy and Scorecard uses
Scorecard training to the different countries
Developed 3 UPL Application Scorecards
Developed a Generic Personal Cheque Behaviour Scorecards
Assisted in Implementation Testing for Probe Scorecards

Standard Bank, Johannesburg, RSA

Risk Graduate (Trainee): Standard Bank's Graduate Program
(January 2012 – June 2013)

Duties and responsibilities: Rotated through the following divisions:

- CIB Market Risk
  In the Market Risk rotation, I optimized the PV01 calculations for the daily reports using a weighted PV01 calculation.
- PBB Scorecard Development
- CIB Credit Methodologies
  In the Credit Methodologies team, I optimized the daily SAFEX report.

University of Stellenbosch, Stellenbosch, RSA

Lecturer:
Theory of Interest 152 (2010, 2011)
Statistics 182 (2010, 2011)
Financial Risk Management 242 (2011)
(January 2010 – December 2011)

Duties and responsibilities: Includes those of full-time lecturers except with regards to research and course coordinating.

REFERENCES
On request.