Monetary Authority of Singapore

PART III TRAINING PROVIDER INFORMATION

Please attach profile of training provider.

Training Provider Name: **PI ETA Consulting Company**

Address: The Alpha, #03-16A, 10 Science Park Road, Singapore Science Park II
Republic of Singapore

Postal Code: 117684

Telephone Number: +65 634 100 10

Facsimile Number: +65 634 100 20

Website Address: www.pi-eta.com

Email Address: marketing@pi-eta.com

Training Instructor(s) Information

Please attach detailed resume. Please use separate sheets if there is more than one training instructor.

Training Provider Name: Dr. Jeffrey C. K. Lim

Educational Qualifications Attained

1991 – 1994	University of Cambridge, Cambridge, England, Ph.D. (Stochastic Financial Modeling)
1989 – 1991	University of Washington, Seattle, Washington, U.S.A., M.Sc. (Mathematics)
1986 – 1989	National University of Singapore, Singapore, B.Sc. (Mathematics)

Professional Qualifications

2005	The Science Council, U.K., Chartered Scientist (C.Sci.) Status
2002	Professional Risk Managers International Association (PRMIA), U.S.A., Professional Risk Manager (PRM) Certification
2001	Global Association of Risk Professionals (GARP), U.S.A., Financial Risk Manager (FRM) Certification
1999	Institute of Mathematics and Its Applications (IMA), U.K., Chartered Mathematician (C.Math.) Status
1995	The Securities and Futures Authority (U.K.), Securities & Financial Derivatives Representative Certification

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Relevant Industry Experience

COMPANY	DESIGNATION	JOB DESCRIPTION	PERIOD FROM	PERIOD TO
PI ETA Consulting Company, Singapore	Managing Director, Treasury and Financial Risk Management	Provide a Unified Vision, Direction and Scope For PI ETA Consulting Company; Provide Technical Expertise on Financial Modeling; Direct Research and Development; Provide Treasury and Risk Management Consulting Services to Clients.	1999 – Present	
American Express Bank, Singapore	Director of Structured Products, Asia Pacific	Responsible for the Development and Marketing of Structured Products	1997 – 1999	
NatWest Markets, Singapore	Head, Currency Structured Products, South and South-East Asia	Responsible for the Development and Marketing of Currency Structured Products	1995 – 1997	
Nomura International, London, England	Derivatives Analyst	Responsible for Providing Technical Modeling Expertise; Responsible for Building Exotic Option Models Library and for the Development of the Interest Rate Yield Curves used in Trading.	1994 – 1995	
University of Cambridge, Cambridge, England	Doctoral Research Scholar	Worked on original research pertaining to arbitrage opportunities occurring in the mispricing of Financial Options and the development of trading strategies to realize such arbitrage. Doctoral Dissertation: “Multi-period Mean-Variance Option Portfolio Strategies”	1991 – 1994	

Relevant Teaching Experience

COMPANY	DESIGNATION	JOB DESCRIPTION	PERIOD	
			FROM	TO
State Bank of Pakistan, Karachi, Pakistan	Specially Invited External Facilitator	Facilitated a special key Program on “Risk Management & Quantitative Techniques”	2007 – Present	
Singapore Management University, Singapore	Guest Professor, Lee Kong Chian School of Business	Master of Science (Applied Finance) Degree Program Instructor for FNCE 605-Financial Derivatives Course and Master of Science (Wealth Management) Degree Program Instructor for FNCE 618-Financial Risk Management Course	2007 – Present	
Bank Pembangunan Malaysia Berhad, Malaysia	Specially Invited External Facilitator	Facilitated a special key session on “Enterprise Risk Management and a Discussion of Key Risk Management Issues Challenging the Bank” at the Bank’s Board of Director’s Induction Program. Also facilitated In-House Training on Treasury Markets, Options & Derivatives and Structured Products	February 2006 – Present	
Wealth Management Institute, Singapore	External Instructor	Responsible for facilitating a core module in the Certificate of Wealth Management Program entitled “Treasury Markets, Options, Derivatives & Structured Products”	2006 – Present	
Society of Remisiers (Singapore)	External Instructor	Conducted Seminars on Exchange Traded Funds and Equity Derivatives	2005 – Present	
The Royal Dutch/Shell Group of Companies	Specially Invited External Facilitator	Facilitated a special key event entitled “Looking East: A Marketplace Knowledge Mining Challenge” during Shell’s Global Finance Conference (GFC) 2005	April 2005	
International Factors (Singapore) Ltd	External Instructor	In-House Seminar Instructor on “Financial Mathematics” and “Credit Risk Analysis and Management” to selected staff members.	2004 – Present	
Alliance Merchant Bank, Malaysia	External Instructor	In-House Instructor on a series of Seminars on “Interest Rate Derivative Instruments, Yield Curve Construction Methodologies and Foreign Exchange Option Instruments” to entire Bank Treasury Dealing Room	2004 – 2005	
Ministry of Finance, Brunei International Financial Centre, Brunei Darussalam	External Instructor	Conducted “Futures, Options and other Derivatives” Seminar for staff members of the Ministry of Finance, Brunei Darussalam	April 2003	

The South East Asian Central Banks (SEACEN) Research and Training Centre	External Instructor	Conducted 2nd SEACEN Course on 'Foreign Exchange and Financial Derivatives' to Central Bankers in the Asia Region	January 2003
National University of Singapore, Singapore	Guest Professor, Center for Financial Engineering	Master of Science (Financial Engineering) Degree Program Instructor for FE5101- Derivative Securities and Interest Rate Instruments Course and FE5105 – Treasury Management Course (Core Modules)	2002 – 2005
Brunei Investment Agency, Brunei Darussalam	External Instructor	In-House Instructor on a series of Seminars on "Interest Rate Derivative Instruments, Yield Curve Construction Methodologies, Foreign Exchange and Equity Option Instruments, Structured Products and Market Risk Management" to key Portfolio Managers, Dealers, key Dealing Support Staff members and Risk Managers	2002 – 2004
The Institute of Certified Accountants and Auditors of Thailand	External Instructor	Conducted Seminars on Financial Derivative Instruments	2002
The Malaysian Institute of Certified Public Accountants, Kuala Lumpur, Malaysia	External Instructor	Conducted Seminars on Financial Derivative Instruments that lead to the appreciation of Malaysian Accounting Standard Board (MASB 24 and MASB 35)	2002 – 2003
Institut Bank-Bank Malaysia, Kuala Lumpur, Malaysia	External Instructor	Conducted Seminar on Financial Risk Management	2002
Institute of Certified Public Accountants of Singapore, Singapore	External Instructor	Conducted Seminars on Financial Derivative Instruments that lead to the appreciation of Singapore Accounting Standards on Financial Instruments (FRS 32 and FRS 39) and on Firm-wide Financial Risk Management.	2001 – 2004
PI ETA Consulting Company, Singapore	Seminar Facilitator	Conducted Public and In-house (Client) Seminars on Treasury Management, Financial Derivative Instruments, Structured Products and Enterprise Risk Management	2000 – Present
Institute of Banking & Finance, Singapore	External Instructor	Conducted Seminars on Financial Derivative Instruments and Various Other Topics like Understanding Hedge Funds and Exchange Traded Funds (ETFs)	1997 – 2000
University of Washington, Seattle, Washington, U.S.A.	Lecturer	Responsible for Undergraduate Mathematics Courses.	1989 – 1991

Publication(s) or Contribution to Journal(s)

DATE	PUBLICATION/JOURNAL	TITLE	DESCRIPTION
October 1994	Doctoral Dissertation, University of Cambridge, England	Multi-Period Mean-Variance Option Portfolio Strategies	Trading Strategies that can be used to arbitrage mispricing in financial options.
July 2002	Akauntan Nasional – Publication of Malaysian Institute of Accountants	Firm-wide Risk Management	An overview of good firm-wide risk management policies, practices and framework.
August 2002	Investors Digest – Publication of the Kuala Lumpur Stock Exchange	Firm-wide Risk Management	As above
August 2002	Pulses – Publication of the Singapore Stock Exchange	Firm-wide Risk Management	As above
January / February 2003	Singapore Accountant – Publication of the Institute of Certified Public Accountants of Singapore	Firm-wide Risk Management	As above

Other Relevant Achievements

2005	Principal Inventor, Awarded Patent (P-No. 108837) entitled "An Enterprise Knowledge and Information Acquisition, Management and Communications System with Intelligent User Interfaces" in accordance with section 35 of the Patents Act (Date of Filing: 11 March 2002, Date of Grant: 31 March 2005) Patent P-No. 108837 Technology has been applied to : The PEKE®[1] System
2003	Principal Inventor, Awarded Patent (P-No. 97839) entitled "Fully Flexible Financial Instrument Pricing System with Intelligent User Interfaces" in accordance with section 35 of the Patents Act (Date of Filing: 28 January 2000, Date of Grant: 31 December 2003) Patent P-No. 97839 Technology has been applied to : The PERMIT®[2] System The PERMIT® Batch Manager System The PERMIT® Reports Manager System The PERMIT® Auto-Feeds Manager System The PERMIT® PayMaster System The PERMIT® Risk Manager System The PERMIT® Portfolio Manager System The PERMIT® Training Manager System

[1] **PEKE®** which is an acronym for **P**I **E**TA **K**nowledge **E**ngine, is a registered trademark of PI ETA Consulting Company.

[2] **PERMIT®** which is an acronym for **P**I **E**TA **R**isk **M**anagement **I**nformation **T**echnology, is a registered trademark of PI ETA Consulting Company.