

PETER U. VINELLA

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SUMMARY

Peter U. Vinella has more than 30 years of experience in the financial industry as a consultant and as an executive with leading financial institutions and government agencies. Mr. Vinella has extensive testifying experience acting as an expert for both plaintiff and defendant over more than 25 engagements. He has authored over 50 expert reports, declarations, and affidavits and has given over 220 hours of arbitration hearing, trial, and deposition testimony in state and federal court and before international arbitration panels. He has also provided testimony in the Philippines, the Cayman Islands, and Ireland. This includes testifying at trial and hearings eight times including two jury trials. Mr. Vinella is also currently providing consulting services to central banks and government agencies as well as major financial institutions.

His areas of expertise include trading and investment management, risk management, quantitative analyses, operations, trading and investment-related accounting, technology (including software development), trust administration, fund administration, mathematics, probability, and statistics. He has first-hand experience with a wide range of investment products, including equities, debt instruments, repo and securities lending, listed and OTC derivatives (such as interest rate, total return, asset, and credit default swaps), commercial and consumer loans, and structured credit products such as CDOs and MBS. He has also developed business plans and strategic marketing plans for leading financial institutions and their vendors, including JP Morgan, Daiwa Securities, Smith Barney, ADP, Sun Microsystems, Perot Systems, and Sybase. Additionally, he has extensive experience in international markets and has worked extensively outside of the United States.

Prior to forming PVA Toucan with his partner, Dr. Jeanette Jin, Mr. Vinella was a managing director first at LECG and then Berkeley Research Group (BRG) where he provided expert testimony and advisory services in regard to a host of matters primarily involving financial services and technology matters. At LECG, Mr. Vinella was also responsible for managing the firm's financial services practice, which consisted of over 125 individuals and generated 20 percent of the company's profits. Both Mr. Vinella and Dr. Jin continue to provide testimony and advisory services through BRG as affiliates.

Prior to his work in litigation support and dispute resolution, Mr. Vinella was a founder, co-owner, and CEO of Wilmington Trust Conduit Services (WTCS), a subsidiary of Wilmington Trust Corporation, the Federal Reserve-regulated bank holding company of Wilmington

Trust Company. He was responsible for overseeing all aspects of WTCS, including business administration, sales, operations, research, production technology, and software development. WTCS provided a wide range of administrative, trustee, custodial, operations, accounting, and risk management services to issuers and managers of and investors in credit and structured credit transactions. WTCS also provided fund administration services to hedge funds and private equity funds investing in loans, distressed assets, and structured products.

Before joining Wilmington Trust in 2006, Mr. Vinella was the founder and CEO of PVA International/Toucan Partners, a New York-based consultancy focused on capital markets and risk management. During his 11-year tenure, PVA/Toucan was engaged in more than 100 projects with more than 50 clients on four continents, including money center banks, international brokerages, central banks, government agencies, and investment managers.

Having begun his career in finance in the early 1980s at the risk management boutique BARRA (now part of Morgan Stanley), Mr. Vinella has also held a number of senior positions at leading Wall Street firms, including trader and trading manager, chief information officer, and head of fixed income research. Earlier in his career, he founded Berkeley Investment Technologies (BIT), an early pioneer in algorithm trading and one of the first financial services firms to employ UNIX-based distributed systems, relational database management systems, object-oriented architecture, and real-time analytical systems.

Mr. Vinella is a member of the U.C. Berkeley Center for Risk Management Research which promotes research in and education about serious issues in the field of financial risk management. He holds a master's degree in mathematics and a bachelor's degree in applied mathematics from the U.C. Berkeley. He is currently completing his Ph.D. in mathematics at U.C. Berkeley where he frequently presents seminars on various aspects of mathematical finance, stochastic dynamical systems, and non-linear analysis. He also taught mathematics at California State University at Hayward and was a NASA Junior Research Fellow.

Mr. Vinella has coauthored two books with Jeanette Jin (the COO of WTCS) on governance and operational risk management, one published through Risk Waters and the other in manuscript form. He has authored numerous articles in the areas of litigation, finance, technology, and mathematics, including a solicited op-ed piece for the *New York Times* on algorithmic trading. Additionally, he is often quoted in the mainstream and trade press, including an appearance on *ABC Nightly News* with Peter Jennings in regard to the vulnerability of the U.S. financial system to terrorist attacks. He has also worked with the U.S. Congress and GAO on a variety of issues including TARP/EESA, program trading, derivatives regulations, and the impact of September 11 on the U.S. financial system.

EDUCATION

University of California, Berkeley

Ph.D. program (current), Graduate Department of Mathematics. Advanced to degree with expected graduation date of May 2019 (previously attended Ph.D. program in applied mathematics from September 1978–January 1981).

M.A., Mathematics, 2015.

A.B., Applied Mathematics, 1978.

PRESENT EMPLOYMENT

PVA Toucan LLC, Oakland, California

Managing director, January 2015–present

Consultant providing advisory services to financial services companies, financial institutions, and government agencies.

Berkeley Research Group, Emeryville, California

Affiliate, January 2015–present

Member of the senior professional team providing expert testimony and advisory services, primarily in the areas of financial services and technology.

U.C. Berkeley Center for Risk Management Research, Berkeley, California

Affiliated graduate student, October 2012–present

Member of the research team exploring various quantitative methods to measure and control risk in financial markets, and the extension of these quantitative methods to other contexts.

PREVIOUS POSITIONS

Berkeley Research Group, Oakland, California

Managing director, October 2010–December 2014

Member of the senior professional team providing expert testimony and advisory services, primarily in the areas of financial services and technology.

LECG, Emeryville, California

Managing director, 2009–2010

Member of the senior professional team providing expert testimony and advisory services primarily in the areas of financial services and technology. Also managed the company's financial services practice, which consisted of over 125 individuals and generated 20 percent of the company's profits.

Wilmington Trust Conduit Services, LLC, New York, New York

President and CEO, 2006–2009

A founder and owner of WTCS, responsible for overseeing all aspects of Wilmington Trust Conduit Services. WTCS was a roughly 125-person operation that was a subsidiary of Wilmington Trust Corporation, the bank holding company of Wilmington

Trust Company, a regional bank located in Wilmington, DE providing retail banking, wealth management services, and corporate trust services to clients in the US and Europe.

WTCS provided a wide range of administrative, trust, custodial, operations, accounting, reporting, and risk management services to issuers and managers of and investors in credit and structured credit transactions.

Also, was responsible for overseeing WTCS's technology and software development effort that consisted of a staff of 10 production support engineers and 45 developers, 35 of whom were located in Tianjin, China.

Toucan Partners/PVA International, Inc., New York, New York
CEO, 1995–2006

Founder and CEO of a 30-person, \$3- to \$5-million-a-year management consulting firm focusing on critical capital market issues concerning trading, risk management, operations, and technology. Managed and/or took part in over 100 projects for over 50 leading financial institutions on four continents, many with project budgets of over \$60 million.

Major assignments included the pre-acquisition assessment and valuation and post-acquisition integration planning in regard to Bankers Trust's acquisition of Nat West Markets equity and OTC derivatives businesses; supervising the launch of a primary dealership for Société Générale; acting as the interim CEO in a joint venture with a subsidiary of CEMEX; acting as the interim CEO of an online treasury service joint venture between JP Morgan, Citi, and Cargill, and developing a five-year, strategic fixed income business plan for ADP, which resulted in approximately \$300 million of acquisitions.

Oversaw and led the development of a detailed project execution and management methodology that included outsourcing risk and cost analysis, vendor vetting and selection, and project risk management.

Smith Barney Shearson, New York, New York
March 1993–August 1995

Trading manager and Arbitrage trader, Taxable Fixed Income Department, 1994–1995

Reported to the head of Capital Markets and was responsible for identifying and executing proprietary trades, primarily in the interest rate cash and derivatives markets. Developed and implemented the group's analytic tools and support systems. Liaised with the sales force and clients to communicate trade ideas. Was responsible for developing a new business unit within the division (the Portfolio Strategies Group) as well as launching the Interest Rate Derivatives Trading and Sales unit. Also responsible for training the sales staff and MBA recruits in fixed income and derivatives trading and quantitative analysis.

Chief information officer, Capital Markets Division, 1993–1994

Reported to the head of Capital Markets and was responsible for overseeing the planning, implementation, and delivery of technology-based services supporting the global capital markets businesses. Was responsible for managing a \$250 million budget.

Additionally, headed the planning, budgeting, and fitting out of four large trading floors comprising more than 1,200 trading seats.

Managed the post-acquisition integration of the Shearson fixed income businesses, operations, and technologies. This included implementing comprehensive MBS trading and research capabilities.

Berkeley Investment Technologies, Inc. /Drexel Burnham Lambert, Berkeley, CA, Lafayette, CA, and New York, NY, 1986–1993

Co-founded and managed an independent consultancy specializing in risk management, quantitative analytics, automated statistical-based trading, and trading systems development, primarily in equity cash and derivatives markets.

In the fall of 1988, BIT became an independent operating unit within Drexel Burnham Lambert (DBL), providing advanced technology services to DBL's primary dealer.

Over time, BIT expanded these services to include fixed income research and extended these expanded services to other DBL fixed income trading desks and its institutional clients. Its clients included over 200 top-tier institutional investment managers, such as Fidelity, Putnam, the World Bank, and the Bundesbank.

The company was later integrated into another DBL legal entity, Nameloc, which was essentially an internal hedge fund run by several DBL traders. Finally, BIT, along with other assets of Nameloc, was spun-off just prior to DBL's bankruptcy and the company, again, operated under the BIT brand. At the time of my departure in 1993, the company had stabilized at 45 employees and about \$7 million in annual revenues.

Executive vice president, BIT, director of Business Development, 1990–1993

Co-managed daily operations of the firm. Directed all sales and marketing activities. Acted as the primary management consultant and client liaison as well as the principal software architect and quantitative analyst. Oversaw all software development.

Executive vice president, Nameloc, 1989–1990

Responsible for managing the technology, fixed income research, and business development activities of an internal DBL hedge fund with \$50 million in trading capital.

Head of Taxable Fixed Income Research, DBL, 1990

Responsible for overseeing the day-to-day analysis, operations, and technology of DBL's Fixed Income Research Department, which had a staff of more than 150 professionals, 200 institutional clients, and an annual budget of over \$70 million.

Principal and senior scientist, BIT, 1986–1989

Managed the daily operations of the firm. Principal quantitative analyst and chief software developer.

BARRA, Berkeley, California

Senior quantitative analyst, 1984–1986

Performed a number of quantitative analysis and software development duties focusing on the computer application of Modern Portfolio Theory. Specialized in international equity markets, including those in the United Kingdom and Japan.

California State University Hayward
Lecturer/assistant professor, Mathematics and Computer Science, 1982–1984
Taught both graduate and undergraduate courses in pure and applied mathematics.

University of California, Berkeley, California
Teaching assistant, 1980–1981
Taught undergraduate calculus courses for non-majors.

NASA Ames, Mountain View, California
Junior research fellow, Computation Fluid Dynamics Division, 1980–1981
Research topic was the application of holographic interferometry to modeling transonic airflow.

Data Dynamics, Mountain View, California
Senior mathematician, 1978–1980
Civilian contractor to the National Security Administration (NSA) and the U.S. Air Force responsible for the development and implementation of mathematical models and algorithms simulating satellite orbits and n-body celestial mechanics.

CURRENT AND PAST PROFESSIONAL MEMBERSHIPS

American Mathematical Society
Society of Industrial and Applied Mathematics
International Association of Quantitative Finance
The Charter Hill Society (UC Berkeley)
Friends of Berkeley Mathematics (UC Berkeley)
Berkeley Science Network (UC Berkeley)
Securities Industry and Financial Markets Association (past)
European Securitization Forum (past)
Loan Syndication and Trading Association (past)
International Swaps and Derivatives Association (member of the FpML Loan Agent Bank Communication Working Group) (past)

REPRESENTATIVE EXPERT TESTIMONY AND CONSULTING ENGAGEMENTS

- *Peterson, et al. v. Islamic Republic of Iran, et al. Case No.: 13 CIV 9195 (KBF)*. U.S. District Court, Southern District of New York (June 2014–present). Provided expert testimony on behalf of plaintiffs in the form of two declarations regarding various aspects of international payment systems and correspondent banking.
- *Fixed Income Shares: Series M, et al. v. Citibank N.A. Case No. 14-cv-9373-JMF*. U.S. District Court, Southern District of New York (January 2015–present). Provided expert testimony on behalf of plaintiffs in the form of deposition testimony and an expert report regarding various aspects of trust administration, securitization, secondary loan markets, valuation, and custody in regard to a RMBS issuance.

- *Defender Ltd. v. HSBC Institutional Trust Services (Ireland) Ltd. Record No 2013/12439P*. The High Court (Commercial), Dublin, Ireland (August 2017–present). Provided expert testimony on behalf of plaintiffs in the form of an expert report about various aspects of custody services in regard to an investment fund managed by Bernie L. Madoff Securities.
- *Several related patent disputes between Investors Exchange LLC and Nasdaq, Inc.* before the Patent Trial and Appeal Board of the U.S. Patent and Trademark Office (all November 2018–present). Provided expert testimony on behalf of the patent owner in the form of written declarations regarding the technical design and functionality of electronic order routing and matching systems.
 - *Case CBM2018-00039* (patent 7,933,827)
 - *Case CBM2018-00041* (patent 8,244,622)
 - *Case CBM2018-00042* (patent 8,386,362)
- *Several related patent disputes between Miami International Securities Exchange, LLC., et al. and Nasdaq, Inc.* before the Patent and Appeal Board of the U.S. Patent and Trademark Office (all November 2018–present). Provided expert testimony on behalf of the patent owner in the form of written declarations regarding the technical design and functionality of electronic order routing and matching systems.
 - *Case CBM2018-00030* (patent 7,921,051 B2)
- *UBS Securities LLC and UBS AG. (London Branch) v. Highland Capital Management, L.P. et al. Index Nos. 650097/2009, 650752/2010 and 652646/2011 (I.A.S. Part 60, Friedman, J.)*. Supreme Court of the State of New York, County of New York (January 2013–July 2018). Provided expert testimony on behalf of defendants in the form of two expert reports, deposition testimony, and trial testimony regarding various aspects of trust administration, securitization, secondary loan markets, valuation, and custody in regard to a hybrid CLO warehouse.
- *Bangko Sentral ng Pilipinas v CCK Financial Solutions Pty Ltd* (May 2017–November 2017). Provided expert testimony on behalf of defendants in the form of two expert reports and hearing testimony regarding a failed software installation.
- *Lehman Brothers Holdings Inc., in its capacity as Plan Administrator on behalf of Lehman Brothers Special Financing Inc. v. Federal Home Loan Bank of New York, Adv. No. 15-01110 (SCC)*. New York Southern Bankruptcy Court (October 2014–April 2017). Provided expert testimony on behalf of defendants in the form of a declaration, two expert reports, and deposition testimony regarding the replacement value of a portfolio of over 350 interested swaps.
- *Primeo Fund v. Bank of Bermuda (Cayman) Limited et al. Cause No: FSD 30 OF 2013 – AJJ*. Grand Court of the Cayman Islands (July 2015–January 2017). Provided expert testimony on behalf of plaintiffs in the form of two expert reports and trial testimony about various aspects of custody services in regard to a hedge fund managed by Bernie L. Madoff Securities.
- *Lynn Tilton, et al, (Respondents). SEC Administrative Proceeding File No. 3-16462* (August 2016–November 2016). Provided expert testimony on behalf of respondents

in the form of an expert report and trial testimony on behalf of respondents regarding generally accepted corporate trust customs and practices with regard to CLOs.

- *Kenneth M. Kryz and Christopher Stride as Joint Liquidators of Sphinx Funds et al. v. Robert Aaron; Guy Casanova; Derivatives Portfolio Management LLC et al.*, Case No.: 1:14-cv-02098. U.S. District Court for the District of New Jersey (January 2012–June 2015). Provided expert testimony on behalf of plaintiffs in the form of an expert report and trial and deposition testimony on behalf of plaintiffs regarding various regulatory aspects and standards of care with regard to fund administration.
- *Jackson Square Partners, LLC. v. Delaware Investment Partners*. American Arbitration Association (May 2015–August 2015). Provided expert testimony on behalf of plaintiffs in the form of declaration in a dispute regarding fund administration industry standards of care in connection with a management buy-out.
- *Deutsche Bank, N.A. v. Bank of America, N.A. et al. Civil Action No. 09-cv-9784 (RWS)* and *BNP Paribas v. Bank of America, N.A. et al. Civil Action No. 09-CV-9783 (RWS)*. U.S. District Court, Southern District of New York (January 2010–April 2015). Provided expert testimony on behalf of plaintiffs in the form of an expert report and deposition testimony regarding various aspects of trust administration, securitization, secondary mortgage markets, and custody in regard to a defaulted ABCP program.
- *Residential Capital, LLC et al. (“Debtors”), Case No. 12-12020 (MG)*. U.S. Bankruptcy Court, Southern District of New York (April 2012–January 2014). Provided expert testimony on behalf of a creditor, Financial Guarantee Insurance Corp (FGIC), in the form of an expert report regarding various aspects of trust administration, securitization, valuation, and monoline insurance in regard to the issuance of 190 CDOs.
- *EPLG, LLC (as trustee for the QR liquidating Trust) v. Citibank, N.A. and U.S. Bank. N.A. Case No. 09-10589 (MTW), Jointly Administered, Adv. No. 11-50603 (MTW)*. U.S. Bankruptcy Court for the District of Delaware (April–September 2013). Provided expert testimony on behalf of defendants in the form of an expert report and deposition testimony regarding various aspects of municipal securities issuance, credit enhancement, and trust administration in regard to a defaulted obligor of an industrial revenue bond.
- *Leveraged Innovations et al. v. NASDAQ OM Group Inc. et al.*, Civ. No. 1:11-cv-3203 (KBF). U.S. District Court, Southern District of New York (June 2011–February 2013). Provided expert testimony in the form of declarations on behalf of plaintiff with respect to alleged patent violations in regard to leveraged electronic traded funds.
- *Research Associates, LLC v. Wisdom Tree Investments, Inc. et al.*, Case No. SACV11-01846 DOC (ANx). U.S. District Court, Central District of California, Southern Division (June–November 2012). Provided expert testimony in the form of declarations on behalf of plaintiff with respect to alleged patent violations in regard to financial index and portfolio construction based on fundamental data.
- *UFCW et al. v. Wells Fargo, N.A. et al.*, Case No. 2:2009-cv-00668. U.S. District Court for the District of New Jersey (August 2011–January 2012). Provided expert testimony in the form of a declaration, reports, and deposition testimony on behalf of

plaintiffs regarding various duties and responsibilities with respect to the discretionary investment of complex securities including RMBS and CMBS.

- *Ezra K. Nilson et al. v. JPMorgan Chase Bank, N.A. et al., Case No. 1:09-cv-00121.* U.S. District Court, District of Utah, Northern Division (April 2010–November 2011). Provided expert testimony in the form of a declaration and a deposition on behalf of plaintiffs, regarding various aspects of syndicated loan and loan administration practices and procedures.
- *Lehman Brothers Holdings, Inc. et al., Debtors and Lehman Brothers, Inc., Debtor (Chapter 11. Case No. 08-13555 and Case No. 08-01420 (JMP) SIPA).* U.S. Bankruptcy Court, Southern District of New York (November 2009–July 2010). Provided expert testimony on behalf of Barclays Capital, Inc. in the form of expert reports and deposition testimony regarding various aspects of SEC Rule 15c3 in support of the Trustee’s Motion for Relief Pursuant to Sales Order.
- *Lehman Brothers Holdings, Inc. et al., Debtors and Lehman Brothers, Inc., Debtor (Chapter 11. Case No. 08-13555 and Case No. 08-01420 (JMP) SIPA), Customer Claim No. 900007799 of Westernbank Puerto Rico (Account No. 6670010), Customer Claim No. 900007798 of Westernbank International, a division of Westernbank Puerto Rico (Account No. 6813650).* U.S. Bankruptcy Court, Southern District of New York (November 2009–May 2010). Provided expert testimony on behalf of Westernbank in the form of declarations regarding various aspects of customer accounts and repurchase in support of the bank’s efforts to recover funds seized by the Lehman Brothers’ Trustee.
- *Lehman Brothers Holdings, Inc. et al., Debtors and Lehman Brothers, Inc., Debtor (Chapter 11. Case No. 08-13555 and Case No. 08-01420 (JMP) SIPA), Customer Claim No. 900007799 of Westernbank Puerto Rico (Account No. 6670010), Customer Claim No. 900007798 of Westernbank International, a division of Westernbank Puerto Rico (Account No. 6813650).* U.S. Bankruptcy Court, Southern District of New York (July 2010–July 2011). Provided expert testimony on behalf of the FDIC regarding various aspects of customer accounts and repurchase agreements in support of the bank’s efforts to recovery Westernbank funds seized by Lehman Brothers’ Trustee.
- *Prophet Capital Management, LTD v. Prophet Equity, LLC and Robert Epstein, Civil Action No. A 09 CA 316 LY.* U.S. District Court, Western District of Texas, Austin Division (July 2010–March 2011). Provided expert testimony on behalf of plaintiffs in the form of reports and deposition testimony regarding name confusion, prime brokerage, risk management, and trading related to hedge funds.
- *Citadel Investment Group et al. v. Mikhail Malyshev and Jace Kohlmeier.* American Arbitration Association (December 2009–August 2010). Produced hearing and deposition testimony on behalf of plaintiffs in a dispute regarding misappropriation of intellectual property and trade secrets by ex-employees. Testified before the arbitration panel and in depositions. Specific issues for opinion included: finance theory and underlying mathematical techniques supporting high-frequency trading, trading and risk management strategies, software development, and trading management.

- *Jeffery E. Schuss et al. v. Penfield Partners, L.P. et al* (C.A. No 3132-VCP). Chancery Court of the State of Delaware, New Castle County (November–December 2009). Provided expert testimony on behalf of defendants in the form of a report and a deposition with regard to an alleged breach of fiduciary duties on the part of a hedge fund’s managing partner concerning payment-in-kind distributions.
- *Several related Controladora Comercial Mexicana matters*. Provided expert testimony through affidavits, declarations, and expert reports on behalf of defendant with regard to the defendant’s defaulting on a number of exotic derivative transactions. Spoke to the appropriateness of such transactions, their inherent risk and return, and general market practices regarding derivatives sales to corporate clients. Additionally, developed over a dozen exotic valuation models in connection with verifying plaintiffs’ damages claims. The work was performed in connection with the following suits (all September 2009–September 2010):
 - *Barclays Bank PLC v. Controladora Comercial Mexicana S.A.B. DE C.V.* Supreme Court of the State of New York, County of New York
 - *J. Aron and Company v. Controladora Comercial Mexicana S.A.B. DE C.V.* Supreme Court of the State of New York, County of New York
 - *JPMorgan Chase v. Controladora Comercial Mexicana S.A.B. DE C.V.* Supreme Court of the State of New York, County of New York
 - *Merrill Lynch Capital Markets AG and Merrill Lynch Capital Services, Inc. v. Controladora Comercial Mexicana S.A.B. DE C.V.* Supreme Court of the State of New York, County of New York
- *Cantor Fitzgerald, L.P. v. Iris Cantor, Market Data Corporation, Rodney Fisher, and CFI*. Chancery Court of the State of Delaware, New Castle County (November 1998–August 1999). Provided expert testimony in court and through depositions on behalf of the defendants with regard to the alleged theft and improper use of intellectual property. Defendants were accused of improperly copying the designs and specifications of an automated bond and financial futures trading system.
- *O’Connor and Associates v. David Garbaze et al.* U.S. District Court, Northern District of Illinois (August 1988). Provided expert testimony in court and through depositions on behalf of the defendants with regard to the alleged theft and improper use of intellectual property by ex-employees. Defendants were accused of improperly copying and using option valuation and risk management algorithms along with system designs and specifications.

CONGRESSIONAL TESTIMONY AND ADVISORY

- *Government Accountability Office* (October 2008–January 2009). Facilitated several conferences with GAO staff helping to educate them on various economic and operational aspects of structured financial products in connection with the Troubled Asset Purchase Program.
- *Government Accountability Office* (November 2001–March 2002). Performed research and analysis for the GAO in regard to the September 11 terrorist attacks and the resulting impact on the U.S. financial system and infrastructure.
- *House Subcommittee on Communications Technology and the Internet* (November 2001). Prepared a whitepaper on the vulnerability of the U.S. financial system to

terrorist attack. Read into the Congressional Record by Congressman Ed Markey (D-MA).

- *House Subcommittee on Telecommunications* (September 1995). Testified before the committee on the uses of over-the-counter derivatives in regards to possible regulation.

REPRESENTATIVE PUBLICATIONS

- (1) *Survey of the Mathematical Foundations of Continuous-Time Finance*, masters thesis, University of California, Berkeley, December 2015.
- (2) *Corporate Governance and Operational Risk Management – A Practical Guide*, Peter Vinella and Jeanette Jin, J. Wiley and Sons (not released).
- (3) *Operational Risk—Practical Approaches to Implementation*, Ellen Davis (ed.), with Jeanette Jin (Chapter 6), Risk Books, March 2005.
- (4) Reprint of the *Operational Risk 101 Series* (translated into Chinese), *Banking Today* (Hong Kong), November 2005.
- (5) Reprint of the *Operational Risk 101 Series*, *Derivatives Portal* (online journal), June 2005.
- (6) Reprint of the *Operational Risk 101 Series*, *Banking Risk* (online journal), June 2005.
- (7) *Operational Risk 101 – Management by Fact* (part 6 of a series), GT News, April 2005.
- (8) *Operational Risk 101 – Roles and Responsibilities* (part 5 of a series), GT News, March 2005.
- (9) Solicited Comments to the Draft Agency White Paper on the Sound Practices to Strengthen the Resilience of the U.S. Financial U.S. System, GT News, March 2005.
- (10) *Operational Risk 101 – Tackling Basel II* (part 4 of a series), GT News, February 2005.
- (11) *Operational Risk 101 – Operational Risk in terms of Operational Performance* (part 3 of a series), GT News, January 2005.
- (12) *Operational Risk 101 – Demystifying KPI and KRI* (part 2 of a series), GT News, December 2004.
- (13) *Operational Risk 101 – Basic Definitions* (part 1 of a series), GT News, November 2004.
- (14) *Describing a Formal Foundation for KPI and KRI*, Operational Risk, November 2004.
- (15) *Protecting the U.S. Financial System from Terrorist Attacks*, Bank Systems and Technology (Reprint). Read into the Congressional Record by U.S. Congressman Edward Markey during a hearing the House Subcommittee on Finance and Telecommunications, March 2002.
- (16) *Protecting the U.S. Financial System from Terrorist Attacks*, GT News (reprint), February 2002.
- (17) *The Trading and Risk Management ASP Directory*, Derivatives Strategy, December 2000.
- (18) Online Risk Management: A Theory of eVolution, MiddleOffice, Spring 2000.
- (19) *One e Too Many*, FOW, March 2000.
- (20) [No title], FOW, December 1999.
- (21) *Whoaaaaah*, MiddleOffice, Winter 1999.
- (22) *Bank Bashing*, FOW, October 1999.
- (23) *Rio Aggrandisement*, FOW, September 1999.
- (24) *Joseph Jett's Phantom Bets*, Derivatives Strategy, May 1999.

- (25) *Mathematica for Dummies*, Derivatives Strategy, February 1999.
- (26) So, You're in the Market for a Risk Management System, FOW, September 1998.
- (27) *Black and White on Wall Street Review*, Derivatives Strategy, April 1998.
- (28) *JP Morgan's FourFifteen*, Derivatives Strategy, December 1996.
- (29) *Suggestion for Financial Derivative Regulation and Legislation*, PVA White paper. Presented to the House of Representatives Subcommittee on Finance and Telecommunications, June 1994.

REPRESENTATIVE PRESENTATIONS

- (1) *The Challenges of LIBOR-Related Litigation*, Association of Corporate Counsel, April 24, 2012
- (2) *LIBOR – What is It, How Does it Work, and Why is it Important?* Financial Institutions Committee, State Bar of California, August 8, 2012
- (3) Panelist, *The Future of Structure Products “What’s Next?”* European CLO and Structured Product Summit, October 2008, Monte Carlo, Monaco
- (4) Panelist, *Investor Reporting and Deal Surveillance*, Global ACBP and SIVs Summit, September 2007, Paris, France
- (5) Panelist, *Basel II Impact on CDOs, Credit Derivatives and Structured Credit Products in Europe*, European CDOs, Credit Derivatives and Structured Credit Products Summit, September 2007, London, England
- (6) Panelist, *Views on the Loan Market and Trends in Collateral*, CDO World 2007, March 2007, New York, NY
- (7) Conference co-chair and panelist, *The CDO Secondary Market: Liquidity and Transparency*, European CLO and Structured Product Summit, October 2008, Monte Carlo, Monaco
- (8) Panelist, 7th Annual CDO Summit, December 2007, Dana Point, CA
- (9) Panelist, 6th Annual CDO Summit, December 2006, Dana Point, CA
- (10) *Corporate Governance as a Key Value Driver*, SAS Financial Services Executive Summit, June 2005, Cary, NC
- (11) Integrating Corporate Governance and Operational Risk Management, Enterprise Risk Management Symposium, May 2005, Chicago, IL
- (12) *Establishing a Formal System of Internal Control for Modeling Operational Risk*, Financial Engineering Practitioners Seminar (Columbia University), March 2005, New York, NY
- (13) *Op Risk Management and Streamlining Trade Processing*, BEA Financial Services Seminar, February 2004, New York, NY
- (14) *September 11th and the Possible Regulatory Response*, Wall Street and Technology's Disaster Recovery and Business Continuity Conference, February 2002, New York, NY
- (15) *The Need to Apply Quality Systems to Risk Management Practices*, 3rd Annual Derivatives Expo, May 2001, New York, NY
- (16) Panelist, 2000 Derivatives Hall Fame Roundtable, August 2000, New York, NY
- (17) Personal remarks, Managed Funds Association – Annual Forum, July 2000, Chicago, IL
- (18) Panelist, Derivatives Strategies ASP Roundtable, May 2000, New York, NY
- (19) *Will the Internet Put You Out of Work? (Oh Yeah and Sooner Than You Think)*, 9th Annual International Derivatives Exhibition, March 2000, Frankfurt, Germany

- (20) *The Global Risk Management Decision*, Merrill Lynch Risk Conference, January 1999, New York, NY
- (21) *Risk Management Issues – Part 2*, Informix Risk Management Seminar, November 1998, New York, NY
- (22) *Risk Management Issues*, Informix Executive Dinner, December 1997, New York, NY
- (23) Presentation to the FIS Sales Force and Account Management Team, ADP/ICI *iMPACT* Product Premier, September 1996, New York, NY
- (24) *Betting the Ranch*, Risk Management Seminar – Securities Industry Institute, Wharton Business School, University of Pennsylvania, March 1996, Philadelphia, PA
- (25) *Automated Trading and Pre-Trade Compliance*, NASDR Technology Forum, December 1995, Washington, DC