Ching-Yun (Veavi) Chang

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EDUCATION

Purdue University, West Lafayette, Indiana
Ph.D. in Statistics, Expected Graduation Date: December, 2008 — 2006 – currently

National Kaohsiung First University of Science and Technology, Kaohsiung, Taiwan
M.A. in Finance — 2002-2004
Thesis: "Pricing Foreign Convertible Bonds and Their Asset Swaps with Stochastic Interest Rate, Equity, FX, and Credit Risk"
GPA: 4.0/4.0

National Taipei University, Taipei, Taiwan
B.S. Honors in Statistics — 1998-2002

EXPERIENCE

Product Manager — 2005
Polaris Securities (H.K.) Ltd. – Exchange Participant of The Stock Exchange of Hong Kong Ltd
-Designed the best investment portfolio with the researches of global trend
-Analyzed the global structure products and equity-linked notes including TARN, CMS, CDO, REIT

Quantitative Analyst — 2004-2005
Polaris Securities, Taiwan— Risk Management Dept.
-Used Matlab to establish the fixed income pricing model and its risk control model
-Making the risk-managing report for considering the business decisions by the SOP of the pricing model

Research Assistant — 2002-2004
National Science Council, Taiwan
-"Pricing Foreign-Currency Convertible Bonds(FCCB) and FCCB Asset Swap with Credit Risk"
-"Pricing Convertible Bonds with Credit Risk"

SKILLS

- Languages: Mandarin – native speaker, Hookkien – native speaker, English – fluent, Japanese – beginner
- Computers: Matlab, VB, SAS, MINI-TAB, MS-VISIO, Microsoft Office

PROFESSIONAL CERTIFICATES

- FRM, Financial Risk Manager, Jan 2005
- Futures Specialist, July 2004
- Bank Internal Control Personnel, July 2004
- Bond Specialist, Nov 2003
- Trust Operational Personnel, Dec 2002
- Securities Investment Trust and Consulting Professionals, Nov 2002
- Life Insurance Agent, Sep 2002
- Senior Securities Specialist, Sep 2002

AWARDS

- Excellent Work Award, Acer Dragon Thesis Award, Acer Foundation
- The Second Place, Securities & Futures Thesis Award, Securities & Futures Institute
- Champion, ING Master Degree Thesis Awards, Chinese Management Associate
- The Second Place, Taiwan Financial Academic Thesis Award National Kaohsiung First University of Science and Technology

PUBLICATIONS AND PAPERS

- "The Valuation and Hedging Strategy of Euro Convertible Bond"
  Publication presented at Securities & Futures Institute, Taiwan, 2006
- "Pricing Euro Convertible Bonds Subject to Credit Risk"
  Paper presented at Financial World, Taiwan, 2005
- "The Dynamic Strategy of Convertible Bonds"
  Paper presented at Financial World, Taiwan, 2005
- "How Positive Games Creating by Derivatives - High Yield Notes"
  Paper presented at Securities and Futures Bureau Magazine, Taiwan, 2003