Ehud Peleg, Ph.D.
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PROFESSIONAL SUMMARY

- Experienced and passionate financial industry executive, focused on risk management.
- Implemented large-scale risk control, reporting, measurement and attribution systems, including in response to regulatory requirements.
- Skilled in developing and maintaining broad vision and strategy, while attending to implementation details.
- Self-starter and entrepreneurial, originated many new initiatives both in start-up and in corporate environments.
- Team leader, proven to be able to motivate team members to achieve personal and organizational goals.
- Deep familiarity with financial modeling and excellent research skills.

EXPERIENCE

University of California – Los Angeles, CA **Jun 2013 – Present**
Adjunct Assistant Professor of Finance

- Taught graduate-level risk management courses in the Master of Financial Engineering and MBA programs.
- Initiated and led the Applied Finance Project program, where students completed quantitative finance projects for financial services companies. Topics included: derivative pricing, quant. investment strategies, performance attribution and risk modeling.
- Conceived a UCLA/PRMIA Risk and Regulation Conference; saw through its implementation as an annual gathering of academics and professionals to discuss current topics in financial regulation. Recruited academic and professional sponsors to fund the event.

Leumi Banking Group – Tel Aviv, Israel **Nov 2010 – Mar 2013**
Head of Enterprise Risk Management

- Leumi is Israel's leading banking group with $100B in assets worldwide.
- Member of a senior management team, led by the group CRO, which established a new Risk Management Division to oversee risk activities across the entire group.
- Developed large scale risk management systems, including an Economic Capital framework, used for risk attribution and risk-adjusted performance measurement.
- Managed key regulatory processes for Leumi, including annual stress testing by the Bank of Israel, and internal assessment of capital adequacy (Basel 2 - ICAAP).
- Responsible for all model validation in Leumi.
- Developed and managed a group-wide Risk and Control Self Assessment (RCSA) program.
- Managed a unit of 18 analysts, statisticians and financial engineers.

Head of Credit Risk Management, Capital Markets **Apr 2009 – Nov 2010**

- Oversaw a department of fundamental and quantitative analysts in charge of analyzing and quantifying credit risk of corporate and sovereign issuers and counterparties.
- Managed credit risk in the bank's dealing rooms and investment-grade bond portfolio, including setting exposure limits and monitoring them, and providing CEO and board-level reports.
- Implemented a Credit VaR system to aggregate risk over all Capital Markets' exposures based on MSCI's Credit Metrics platform.

University of Southern California – Los Angeles, CA **Aug 2008 – Mar 2009**
Visiting Assistant Professor

- Taught undergraduate-level finance at the Marshall School of Business.
- Published academic research in the fields of behavioral economics and asset pricing.

Pitango Venture Capital – Tel Aviv, Israel **Jan 2000 – Jul 2001**
Senior Associate

- Screened and performed due-diligence of Internet and telecommunications investment opportunities as part of Pitango III, a $500 million venture fund.
- Coached entrepreneurs and officers of the firm's portfolio companies and assisted them in developing their business networks.

Veon – San Francisco, CA and Tel Aviv, Israel **Apr 1994 – May 1999**
Chief Technology Officer and Co-Founder

- Founder and technological leader of Veon, a developer of interactive media platforms.
- Company was acquired by Philips to become part of its Interactive Digital Video Division.

Israel Defense Forces **Aug 1988 – Feb 1993**
Head of Department – Rank: Lieutenant

- Commanded an R&D department of an elite IDF unit, including ten officers and intelligence analysts.

EDUCATION

University of California, Los Angeles **Jun 2008**
Ph.D. in Finance

Dissertation title: Three Essays on Asset Pricing, Portfolio Allocation and Behavioral Finance:

- Expected Returns and the Cross Sectional Skewness of Book to Market Ratios
- Choice Architecture and Retirement Saving Plans – With S. Benartzi and R. Thaler. Published in The Behavioral Foundations of Public Policy, edited by E. Shafir, 2012, Princeton University Press
- Information, Expected Utility and Portfolio Choice – With J. Liu and A. Subrahmanyam. Published in Journal of Financial and Quantitative Analysis 45(5), 2010

University of California, Los Angeles **Jun 2003**
M.B.A. with Honors

- Recipient, Henry Ford II Fellowship for highest GPA in class.

Tel Aviv University **Jul 1996**
B.Sc. magna cum laude, in Computer Science, Statistics and Operations Research

OTHER INFORMATION

- US Resident (Green Card holder) – Authorized to work in the US
- Regional Director − Los Angeles Chapter, Professional Risk Managers' International Association (PRMIA)
- Fluent in English, Hebrew, French and Spanish