



DAVID PELLEG

MANAGING DIRECTOR

EXPERTISE

- ✓ Hedge funds / private equity / alternative asset management
- ✓ Structured finance (CLO, CDO, CBO, CFO)
- ✓ Derivatives especially vanilla/exotic/exchange traded options
- ✓ Digital currencies and trading
- ✓ Hedge-fund-linked structured products
- ✓ Cases which are nonstandard, hybrid or with many moving parts

EDUCATION

The University of Chicago Booth School of Business

MBA, Analytic Finance and Statistics

Miami University

B.S. Bus, Finance and Economics

EMPLOYMENT HISTORY

SEDA Experts

Managing Director
2024-Current

Kent State University

Professor
2018-Current

BlockDelta Consulting, LLC

Principal
2018-Current

Medisphere Systems Corporation

Director Of Business Development (Finance, Sales, Marketing, Capital Markets)
2016-2018

MBS/Net Inc

Chief Financial Officer (Venture Capital, Management, Mergers, Finance)
2007-2016

Weatherhead School of Management, Case

Western Reserve University

Adjunct Professor
2012

Ivy Asset Management

Head of Structured Solutions Group (structured products, derivatives, hedge funds, capital markets)
2004-2007

Bank Of America

Principal - Structured Hedge Fund Products Group, London (structured products, hedge funds)
2003-2004

David Pelleg has over 30 years of experience in the financial industry and is an internationally recognized expert in structured finance, alternative asset management (especially hedge funds and private equity), derivatives trading, structuring, and risk, as well as digital assets. After 30 years on Wall Street/City as well as main street, he is now a full-time professor of finance at Kent State University. David's expert litigation consulting work includes CLOs, derivative-based Exchange Traded Products, Bitcoin-exchange litigation, private equity real estate, as well as cases related to private equity investments and structures. He has experience with both plaintiffs and defendants. His core skill lies in digesting complex financial and economic concepts and then translating them into the language of other domains, whether it be undergraduate and graduate students, or investors, clients, judges, juries, and lawyers.

While still at the Booth School of Business at the University of Chicago completing his MBA in Analytic Finance and Statistics, David worked for SBC O'Connor (subsequently UBS) in their newly-launched emerging Alternative Asset Management business. His role included the empirical analysis of hedge fund returns leading to a proprietary Bayesian-analysis hedge fund- of-fund model ("NewMAT"), which became the basis for the SBC (now UBS) Multiadvisor Portfolio. David moved to London as the quantitative analyst and head of options execution at the SBC (subsequently UBS) Currency Portfolio, a global macro hedge fund. His role included trading in spot FX, vanilla and exotic FX options, as well as fixed income and futures.

After UBS he joined the burgeoning structured finance space with Zurich Capital Markets, who were among the first to offer structured hedge-fund linked products such as principal-protected notes, Black Scholes call options, CFOs, and BOLI/COLI/IOLI structures. He subsequently moved to the buy-side as Head of Structured Solutions for Ivy Asset Management (a subsidiary of BNY Mellon).

After the Great Financial crisis, David left Wall Street for Main Street where he became the CFO of a medical IT firm, MBS/Net Inc., leading a private-equity fundraising and then successfully selling to another private-equity-funded firm, MedSphere. David helped Medsphere raise debt capital from venture lenders.

Now a full-time professor of Finance (rank of Lecturer) at the Ambassador Crawford School of Business and Entrepreneurship at Kent State University, his teaching focuses on fixed income analysis and investment, financial derivatives and structured products, credit analysis, and financial modeling (intro and advanced), as well as financial markets and institutions.

David received his MBA in analytical finance and statistics from the Booth School of Business at the University of Chicago and his undergraduate degree in finance and honors economics magna cum laude from Miami University.

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EMPLOYMENT HISTORY

Zurich Capital Markets

Managing Director, NY & London (structured products, derivatives, hedge funds, capital markets)
2001-2003

PlusFunds.com

Executive Director (hedge fund indices, hedge funds, capital markets, technology)
2000-2001

UBS Investment Bank

Director, New York & London (fund of hedge funds, macro hedge fund, trading, FX, options trading)
1994-2000

Boise Cascade

Financial Analyst (mergers and acquisitions, quantitative analysis)
1991-1992

Security Pacific Merchant Bank

Financial Analyst (capital markets, credit analysis, investment banking, cash flow analysis)
1989-1990