Constantine Tziligakis

-Consultant at the Lehman Brothers Estate advising on the valuation, negotiation and settlement of Lehman's legacy credit derivative portfolios with thousands of counterparties in the largest corporate bankruptcy in US history.

-Credit Derivatives Trader at Deutsche Bank for the Bank's proprietary account (2007-09). Trader in the Credit Correlation Book at the height of the Financial Crisis.

-Product Valuation Group at Deutsche Bank (2003-6). Responsible for Pricing and Risk for the Bank's Capital Structure Arbitrage Business covering vanilla and structured credit derivatives as well as equity options, variance and correlation swaps.

-Risk Manager for Interest Rate derivatives and Money Markets at Merrill Lynch (1999-2003).
Market Risk Manager for the Firm's Proprietary Mortgage, Money Market and Total Return Swaps Business globally. Extensive involvement in the development of the Firm's Value at Risk (VaR) platform as well as Model Validation.

MS in Operations Research – Computational Finance from MIT.
MS in Electrical Engineering and Computer Science from MIT.