

Colin Knight

Key Skills & Experience

CF30 qualified trader with over 20 years' experience

Expert Witness Experience: Analysis of trading strategies, Structured Products, etc

Specialist Financial Knowledge: Equities, Funds, FX, Structured Products, Options, Variance Swaps, Crypto, Structured Loans, Emerging Markets, Alternative Investments, Spread Betting, Trading, Hedging, Structuring, Prime Brokerage, Risk Management

Experience of stressed markets (1998, 2000-1, 2007-9), both trading and risk

IT Skills (Excel, Visual Basic, Access, C++, Python, SQL)

Good Interpersonal skills

Good Communicator

Career History

Alpha Quantum (Jan 2018 – Present) – Consultant

- Delivery of financial investigation, litigation support and valuation services to the financial services sector, including acting as expert witness

Adsatis Ltd (Sep 2015 – Dec 2017) – Consultant, Various Financial Projects

- Deutsche Bank - Managing team responsible for calculations of Basel FRTB numbers for regulatory Quantitative Impact Studies
- Lloyds - Reviewing and restructuring corporate loans and hedges for Ring-Fencing project

National Australia Bank (July 2013 – Sep 2015) – Head of Pricing and Structuring, FX and Interest Rates Trading Team

- Reviewing and pricing FX options and loan structures (cap/collar products, swaps)
- Reviewing and managing curve construction
- Assisting with various internal reviews relating to potential mis-selling
- Executing deal restructures and hedge unwinds

Barclays Capital (Sep 2012 – June 2013) – Head of Pricing and Modelling Team, FX and Interest Rates

- Reviewing and pricing corporate hedge structures and FX hedge products
- Developing systems and policies for pricing and modelling
- Developing new financial products

RBS / ABN (April 2006 – May 2012) – Senior Director, Equities Trading and Structuring Group

- Trading and selling equities, options, exotics, structured products, leveraged portfolios of equities, bonds, FX, Emerging Market securities, commodities, Mutual Funds, Hedge Funds, Private Equity, bespoke algorithmic trading strategies
- Capital Raising, Mergers & Acquisitions, Block Trades, Derivatives, Structured Products, Proprietary Trading, RBS Mutual Funds, Prime Brokerage, Restructurings, Cayman Funds
- Trading interest rate and FX structures for investment and hedges
- Analysing hedge strategies and proposing ideas for HNW and corporate clients
- Liaising with Legal, Risk and Compliance for trade approvals

Dresdner Kleinwort Wasserstein (2000-2006) – Senior Trader, Equities Trading Team

- Managing the Fund Derivatives trading book with three junior traders and two students
- Managing the Single Asset Exotics trading book (Pricing, Hedging, Valuations)
- Trading equities, funds, FX and interest rates
- Leveraging portfolios of Emerging Market securities

Dresdner Kleinwort-Benson (1998- 1999) –Equity Derivatives Risk Management

- Developed a reporting system that captured the major risks of the derivatives portfolio over a wide range of market movements, particularly for exotic risks
- Approving significant new trades

Bankers Trust (1996-1998) – Risk Management

- Managing a team of 3 associates and 2 contractors
- Supervising the production of the detailed daily risk reports
- Conducted investigation into the equity exotics desk following large losses
- Conducted investigation into the FX options desk following large losses
- Covered equity exotics, FX options and exotics, emerging market debt

DST International (1991-1996)

- Consultant (1993-1996), managing 2 other consultants and provided analytic consultancy
- Software team manager (1991-1992), managing a team of 5 programmers developing asset management systems (PC/Unix)
- Particular focus on derivatives analysis and reporting (e.g. FX option currency exposures)

EL Computers (1989-1991) - Project Manager

- Managed a team of 7 to produce and maintain a risk management system for motor insurance underwriters

Reading University/IBM UK Science Centre (1986-1989) – IBM Research Fellow

- Developed a multi-channel speech/physiology recording and analysis system

Mitronix Computing (1983-1986)

- Developed a computerised insurance quotation system.

Education

BSc(Hons) Cybernetics Science

Reading University (1983)

London City University (1995)

Securities Institute Diploma Examinations - Financial Futures and Options
Bonds and Fixed Interest markets

Bond Solon (2014)

Expert Witness Course - Excellence in Report Writing
The Civil Procedure Rules for Expert Witnesses Certificate