DAVID LAMBL

20 West Street, Apt. 11F
New York, N.Y. 10004
United States

(607) 379 5660
dl688@cornell.edu
U.S. permanent resident

EDUCATION	**Cornell University,** Ithaca, NY, United States	Expected December 2012

Master of Financial Engineering
GPA 3.4/4.0

Relevant Coursework: Derivative Securities, Fixed-Income Securities, Optimization Modeling, Portfolio Management, Statistics and Data Analysis

University of Luxembourg, Luxembourg, Luxembourg — Graduated June 2010
Bachelor of Science in Economics
Cum laude (GPA 3.7/4.0)

London School of Economics, London, UK — September 2008 – May 2010
Bachelor of Science in Mathematics and Economics, distance learning program

Goethe University, Frankfurt am Main, Germany — April 2009 – March 2010, April 2011 – July 2011
Exchange program, Business & Economics

WORK EXPERIENCE

TransMarket Group, Chicago, United States — July 2012 – August 2012
Trader Intern; proprietary trading firm with 60 employees
- Developed and backtested futures trading models used by the energy desk.
- Applied company's market making and arbitrage models.
- Optimized and improved profitability of trading strategies by analyzing daily and intraday P&L.
- Trained by the company CEO and desk heads in a 5-week long rigorous program with topics covering market microstructure, case studies, and company models.

NIBC Bank, Frankfurt am Main, Germany — September 2010 – February 2011
M&A
- Valued companies using DCF and comparable company analysis techniques.
- Prepared marketing materials, management presentations, and information memoranda for a divestment of a French-based listed company with market cap EUR 120m.
- Researched and analyzed companies, private equity firms, and markets.

Bank of New York Mellon, Luxembourg, Luxembourg — Summer 2008
Global Transaction Banking
- Reported portfolio holdings and P&L to institutional and high-net-worth clients.
- Constructed a client database and ensured the completeness and data accuracy.

Intertek, Prague, Czech Republic — March 2007 – August 2007
Quality Inspections
- Performed Quality Control on products and reviewed Health & Safety rules to improve factory competitiveness.

TRADING EXPERIENCE
- Trading equities, currencies, and commodities for personal account.
- Developing a futures trading model using R and MATLAB.
- Degree project sponsored by Cantor Fitzgerald: implementing a trading strategy for optimal rebalancing of an equity portfolio after block trades.

SKILLS

Programming & Applications: C++, Java, MATLAB, R, VBA, Bloomberg, Capital IQ
Languages: English, German, French, Czech, Russian