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# David Goebel

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## PROFILE

Quantitative financial professional with 15 years' experience of research and managing multi-asset portfolios. Interest in using systematic methods to mitigate risk and improve returns. Deep knowledge of equity, fixed income and alternative asset classes.

## SKILLS

Access • Bloomberg • BQUANT • Econometric methods • Excel/VBA • Expected returns • Factset • Git • Global Financial Data • Machine Learning • Matlab • Portfolio optimisation • Python • R • Refinitiv Datastream • Regression models • Risk • SAA • SQL • Systematic strategies • TAA • Time series forecasting

## CERTIFICATIONS

### CFA INSTITUTE

CFA Charterholder

### CISI

CISI Diploma

## EDUCATION

### UNIVERSITY OF EXETER

BSc Pure & Applied Mathematics

2006 | 2:1 (Hons)

Calculus • Linear Algebra • Dynamics • Statistics • Computing • Operational Research • Finance.

## EXPERIENCE

### TILNEY SMITH & WILLIAMSON

Investment Strategist | Associate Director

March 2018 – Present | London

- Cross-asset investment strategist supporting ~300 investment managers and £55bn assets from a macro/top-down perspective, presenting to internal and external clients on a daily and weekly basis
- Asset Allocation Committee member specialising in expected returns, risk, quantitative modeling, sectoral equity allocations and fixed income strategy
- Designed new Strategic Asset Allocation benchmark process for all clients and centralised expected returns and portfolio optimisation process

### SOCIETE GENERALE CORPORATE AND INVESTMENT BANKING

Market Risk Officer | Vice President

Dec 2017 – Mar 2018 | London

- Supporting the prime brokerage Chief Risk Officer • Enforcing firm model risk management policy • Liaison with the SG Group model validation and risk teams

### KLEINWORT BENSON/KLEINWORT HAMBROS

Quantitative Analyst | Vice President

Dec 2012 – Dec 2017 | London

- Designed, built and maintained systematic investment strategies which exhibit attractive risk-return characteristics, including high-level asset allocation, fixed income, currency and commodity strategies
- Established house views in collaboration with the CIO and Investment Policy Committee
- Quantitative investment-grade bond selection and portfolio construction

### SABBATICAL | Travelling

2011 – 2012 | South East Asia & Australasia

### CHARLES STANLEY | Investment Manager (CF30)

2008 – 2011 | London

- Promoted in 2008 to client-facing investment-led role in large investment team in London • Member of investment strategy committee providing cross-asset investment ideas with personal expertise in systematic equity selection • Designed and implemented new trading system to move client portfolios closer to our multi-asset models

### CHARLES STANLEY | Assistant Portfolio Manager

2007 – 2008 | Exeter

- Provided investment recommendations to managers across asset classes and products • Member of strategic and tactical asset allocation committee

### GERRARD INVESTMENT MANAGEMENT | Business Analyst

2006 – 2007 | Exeter

- Designed and implemented solutions for all aspects of the business in Excel/VBA