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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.

QUALIFICATIONS

CFA INSTITUTE

CFA Charterholder (Dec 15)
CFA Level 3 (Pass Jun 15)
CFA Level 2 (Pass Jun 14)
CFA Level 1 (Pass Dec 13)

CISI

Chartered Fellow (Aug 13)
CISI Diploma (Level 6) (Jun 09)

EDUCATION

UNIVERSITY OF EXETER

BSc Pure & Applied Mathematics
2006 | 2:1 (Hons)
Calculus • Linear Algebra • Dynamics• Statistics • Computing• Operational Research• Finance.

SKILLS

PROGRAMMING

R • MATLAB • Python • Excel/VBA • Access • SQL • Git

SOFTWARE

Bloomberg • Refintiv Datastream • Global Financial Data• FactSet • Morningstar Direct

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