Goldman, Sachs & Co.

Portfolio Management Analyst in Quantitative Investment Management

The Global Quantitative Equity Group in the Investment Management Division of Goldman, Sachs & Co. is looking for an Analyst for the New York Quantitative Equity Portfolio Management group.

The Global Quantitative Equity group manages approximately $35 billion in global equity assets across a variety of mandates including institutional portfolios, mutual funds, tax advantaged and multi-strategy hedge funds. The position is ideal for a person who seeks to increase his or her knowledge of the asset management business, is detail oriented, and enjoys a fast paced high-energy team environment. The position involves using advanced optimization software to construct and monitor portfolios using internally developed proprietary return and risk models. Trades are executed using an internally developed Order Management System with connectivity to a large number of sell-side firms, direct market access, and various crossing networks.

Principal Responsibilities:
Exception based data review
Portfolio construction and rebalancing
Pre-trade analysis
Trade list generation
Trade execution
Post-trade processing and transaction cost analysis
Model enhancement testing

Experience/Skills:
Good attention to detail and data analysis
Econometrics and statistics
Familiarity with optimization algorithms
A strong interest in finance and equities
Good communication skills, both verbal and written
Ability to partner with IT on systems development
Programming skills in languages such as Perl, JAVA, SAS and Matlab are a plus