What is Quantitative Investment Strategies?

Quantitative Investment Strategies (QIS) manages over $74bn in Assets Under Supervision across a wide range of strategies and offers significant depth of experience in equity, fixed income, currency and commodities markets. QIS comprises a globally integrated team of highly qualified investment professionals organized into six business lines: (1) Equity Alpha Strategies, which oversees the research, portfolio construction and implementation of our alpha models in stock selection mandates; (2) Macro Alpha Strategies, which oversees the research, portfolio construction and implementation of our strategic and tactical asset allocation models across global asset classes, including equities, fixed income, currencies, commodities and volatility; (3) Alternative Investment Strategies, which focuses on hedge fund index tracking, liquid alternatives, and risk premia strategies; (4) ActiveBeta Equity Strategies, which focuses on the design and implementation of smart beta strategies in equity portfolios through the capture of common factors; (5) Customized Beta Strategies, which focuses on customized, rules-based, and index replication strategies comprising major asset classes; and (6) Tax Advantaged Core Strategies, which oversees the design and implementation of tax-aware equity portfolios. As of December 31, 2015, QIS employs a team of over 90 investment professionals, with an additional 90-plus professionals dedicated to trading, information technology and the development of analytical tools. The QIS team offers significant depth of experience in equity, fixed income, currency, commodities markets as well as advanced beta and hedging capabilities and many team members have been published in leading academic journals.

Why are we hosting this?

Quantitative and computational skills don’t just enable GSAM’s quant business – they are at the core of that business. This competition aims to give students a window into how we use technology to make investment decisions and the ongoing areas of research that we’re engaged in. From big data to natural language processing, QIS is at the forefront of utilizing new techniques in quantitative investing.

Can we enter individually?

No, submissions must be made by teams of 3-4 only.

What is the timeline of the GS Quant Quest?

Team must submit their registration by Friday, March 25, 2016. Submissions from registered teams will be accepted until 11:59pm EST, April 13, 2016. Late submissions will not be reviewed. Participants will be notified by email by no later than April 19, 2016. Semi-finalists will be expected to present their ideas to a panel of judges in New York on Friday, April 22, 2016. The overall winners will be announced that day.

Do I have to study a certain degree to enter?

Bachelor’s students from any degree discipline can apply.

What are the benefits to me of entering the GS Quant Quest?

- The opportunity to gain insight into how we utilize advanced computational techniques in finance to make investment decisions
- Semi-finalists will present to a panel comprised of senior members of Goldman Sachs’ Quantitative Investment Strategies team at our New York office
- Each finalist from the winning team will be guaranteed interviews for a summer internship opportunity for the summer of 2017. Finalists will also be awarded an Apple iPad Mini

Can I apply to the GS Quant Quest, as well as other events via the usual application route?

Yes. You can apply to the GS Quant Quest, or other Goldman Sachs events, or you can apply to both if you wish. The success of one application will not impact the other.

Does my GS Quant Quest submission affect my application for a position with the firm?

No. If you apply for an internship with Goldman Sachs, your GS Quant Quest entry will not have any impact on your application.

Can I enter if I graduate prior to December 1, 2017?

Unfortunately not. As part of the eligibility to enter the student challenge you are required to graduate between December 1, 2017 and July 1, 2018 as this is also a requirement for our interview which is part of the winning prize package.

Can I enter if I am a Masters student?

This program is targeted towards bachelor’s students only. We encourage you to visit our Events page and applicant website for other opportunities you would be eligible for.

Can I enter the GS Quant Quest if I am currently eligible, but currently on an exchange outside the country?

Given participants are expected to attend in person for the final presentation, we are unable to consider students currently studying abroad. Travel will only be provided within US domestic states.

I have a question not included in this FAQ. How can I get it answered?

If you have any further questions related to your student challenge submission, please contact GSQuantQuest@gs.com. Enquiries should be made via this email address only, and not via telephone or Twitter.

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2 As of December 31, 2015