



GTAA Group Structure

GTAA is organized into 3 groups:

Portfolio Management and Research (PMR): PMR is responsible for leading the research that is used to predict market returns and for the day-to-day management of the portfolios.

What we look for in our candidates:

- There are two primary skill sets that we value highly:
 - Quantitative research skills, and/or
 - Financial economics
- For more senior positions, we also look for experience in managing a portfolio

Portfolio Construction and Research (PCR): PCR is responsible for conducting research in portfolio optimization to improve the risk allocation between assets, factors, and strategies.

What we look for in our candidates:

- Deep knowledge of applied mathematics, and a solid knowledge of computation, or statistics
- Background in one or more of the following areas: optimization, transaction cost modeling, risk modeling, visualization
- For more senior positions, we also look for knowledge of global macroeconomics

Portfolio Engineering (PE): PE is responsible, jointly with PMR, for the day-to-day rebalancing operations of the portfolios. It is also responsible for ensuring that GTAA has the analytical tools and the robust infrastructure required to support world-class, scalable portfolio management and research activities.

What we look for in our candidates:

- Passion for writing great code
- Keen interest in the financial markets, general knowledge of global macroeconomics
- Background in one or more of the following areas: mathematics and statistics, financial data, systems design