News release

Goldman Sachs and Quant Insight Announce Portfolio Analytics Collaboration

NEW YORK, 7 June 2022 – [Quant Insight (Qi)](#) today announced a collaboration with Goldman Sachs Group, Inc. (NYSE:GS) to offer Qi's innovative, data science-driven quant macro analytics through [Goldman Sachs Marquee](#), Goldman Sachs' digital platform for institutional investors, powered by [Goldman Sachs Financial Cloud for Data](#).

Through Marquee, Goldman Sachs delivers market-leading data, risk analytics, market insights and trading solutions to institutional investors who leverage the platform for research, trade ideas and live market commentary. Marquee is also used to regularly create, monitor and back-test investment strategies and manage risk. Through this collaboration, Marquee users will be able to access Qi's innovative intelligence capabilities, adding a new layer of macro transparency on securities and markets.

"Macro dynamics continue to be important for global markets, and this collaboration will allow us to harness the latest innovations in data science and analytics to offer clients macro risk management capabilities that can assist in their decision-making process," said Anne Marie Darling, Head of Marquee Client Strategy & Distribution at Goldman Sachs. "With Qi analytics embedded into Marquee, our clients can benefit from cutting-edge macro insights and signals, adding a critical extra layer to their investment analysis."

A robust, quantitative and rigorous macro framework is critical in risk management, especially for equities. Qi macro analytics allow clients to more accurately measure the exposure of their portfolios to key macro factors such as real GDP growth, inflation, monetary policy, financial conditions and more. Qi's analytics are built on high-quality, high-frequency data and apply data science and machine learning techniques to extract macro sensitivities for thousands of securities. This will provide more perspectives to clients in their asset selection and portfolio risk management workflows.

"We are excited to collaborate with Goldman Sachs and to provide easy access to our macro analytics through their platform for institutional clients," added Mahmood Noorani, Co-Founder and CEO of Quant Insight. "A comprehensive, robust and rigorous macro risk management framework is now available to aid their decision-making process. This offering provides new levels of transparency over the macro exposures of entire portfolios, so that investors can measure how sensitive their securities and overall portfolios are to GDP growth, inflation, monetary policy, real rates and a host of other important macro and thematic factors."

Qi's macro factors, macro regime change indicators, and more will be available via Goldman Sachs' flexible portfolio analytics ecosystem—programmatically via API or through GS Quant, the Firm's open-source Python toolkit. The curation of Qi's macro data and the infrastructure behind their programmatic delivery is powered by Goldman Sachs Financial Cloud for Data, a suite of data management and analytics tools that redefine the way clients can discover, organize, and analyze data. These new analytical tools are designed to enable institutional clients to construct, test, and monitor portfolios through a rigorous macro lens and gain a more accurate understanding of their portfolios' risk profile.

About Quant Insight

Quant Insight (Qi), a quantitative financial market analytics and insights provider is changing how investment decisions are being made using transparent scientific methodologies, and smart machines.

Qi is at the forefront of machine learning and technology, developing the first financial market brain that ingests millions of data points in real time and extracts signal from noise ensuring its clients are ahead of the macro curve. Qi offers a single robust quantitative framework that delivers unprecedented transparency across macro.

With offices in London, New York and Limassol, Qi has clients with total Assets Under Management (AUM) of over $2.5 trillion incorporating Qi's analytics in their investment process.

The company is led by experienced macro hedge fund portfolio managers and leading academics in machine learning and signal extraction from Cambridge, Harvard and Princeton, in addition to best-in-class data engineers with backgrounds from world-leading technology firms.

https://quant-insight.com/

About Goldman Sachs

The Goldman Sachs Group, Inc. is a leading global financial institution that delivers a broad range of financial services across investment banking, securities, investment management and consumer banking to a large and diversified client base that includes corporations, financial institutions, governments and individuals. Founded in 1869, the firm is headquartered in New York and maintains offices in all major financial centers around the world.

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