TITLE: Market Data Analyst

LOCATION: Dublin

About Us

AcadiaSoft was founded in 2009 with a great idea to help automate the collateral management arena using the latest technology. Back then we were a small fintech start up with a handful of dedicated staff located just outside of Boston MA.

Today, AcadiaSoft, Inc. is the leading industry provider of risk management services for the derivatives community. Our industry-wide repository of margin and collateral data helps firms to mitigate financial risk and optimize resources across the entire trade life cycle. In response to the regulatory framework of Uncleared Margin Rules, we partnered with the industry to develop a suite of Risk services to assist our clients in communicating and reconciling their initial margin which today is seen as the global standard.

In 2021, AcadiaSoft acquired Quaternion Risk Management. This has expanded our service offerings to include an Expert Services division in which we can now provide clients with a highly experienced quantitative analysis consultancy practice.

AcadiaSoft's suite of analytics solutions and services helps firms measure the quantitative aspects of risk management. Through an open-access

model, AcadiaSoft brings together the top derivatives banks and asset managers, along with several market infrastructures and innovative vendors. Backed by 16 major industry participants and market infrastructures, AcadiaSoft is used by a community of over 1600 firms exchanging more than $1 trillion of collateral on daily basis via its margin automation services.

Explore our website for a wealth of insights, documentation and commentary on our markets and offerings. Please reach out to us to discuss your challenges, and how we are transforming our industry, we'd love to hear from you.

AcadiaSoft is headquartered in Norwell, MA and has offices in London, Dublin, Dusseldorf, New York and Tokyo.

AcadiaSoft values each individual. We celebrate our global workforce and welcome diversity of thought to drive our innovation. We are passionate about creating and sustaining a respectful, inclusive culture where we listen, we learn and all feel welcome.

AcadiaSoft operates as a distributed company, with many employees opting to work virtually either all or part-time. Remote working and other flexible arrangements are fully supported with a hoteling system in place in most of our office locations.

Position Description

The successful applicant will be a member of the Quantitative Services Business Unit's market data team that drives the development and monitoring of the market data feed essential for all quantitative services provided by AcadiaSoft. The team deals with new market data requirements that occur during the onboarding of new clients to the services, as well as with gaps that occur in the regular production runs of the services. The applicant will be part of the market data team based in Dublin and work closely with colleagues in the service operations and development functions in the US, Ireland, UK and Germany. The team identifies and closes gaps, researches data availability, expands coverage, and monitors data completeness and quality. As such the team is regularly exposed to new market data objects, new trade types and new markets.

Responsibilities and Duties

- Issue analysis and resolution in the service operations for global clients
- Research of new curves and surfaces in all asset classes and regions
- Integration of new market data into the existing framework

- Liaise with the global market data and development teams for identification of new market data requirements
- Automation of monitoring and reporting processes (Python, Jenkins)
- Engage with partners for specification and integration of new market data sources

Technical Skills

- Financial derivatives valuation knowledge <u>is essential</u>
- Knowledge of pricing methods in at least 3 asset classes from interest rates, FX, equity, credit, commodities, fixed income
- Python scripting (pandas, jupyter, matplotlib, xml, requests libraries)
- Experience with XML beneficial
- Experience with HTTP (postman, python requests) beneficial

Personal Skills

The ideal candidate will be an analytical problem solver, curious about financial markets and quantitative finance, and show an ability to work autonomously and as part of the team.

Qualifications

- Masters in a quantitative discipline
- We are looking for talented and ambitious graduates, as well as experienced analysts with relevant practical experience in the industry