



ACADIASOFT



TITLE: Operations 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,

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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 service operations team that runs, develops and documents the sensitivity and backtesting services provided by AcadiaSoft. The team deals with onboarding of new clients to the services, running and developing the backtest service as well as responding to client questions in relation to the services, and troubleshooting errors and issues with the services. The applicant will be part of the service operations 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 guides clients to correctly represent their derivative portfolios in ORE XML, verifies NPV and sensitivity calculations, explains to clients how the sensitivity and backtesting results are arrived at, maintains and runs the regular backtest process, and identifies and closes gaps in the services working closely with the development and market data teams.

Responsibilities and Duties

- Onboarding of clients to the ORE XML platform
- Issue analysis and resolution in the service operations for global clients

- Continuous support - respond to client queries that have been escalated by the non-quantitative business units within Acadia
- Regular Backtesting - Maintain, develop and run the backtest service, including producing backtest reports
- Liaise with the market data and development teams to improve the services and resolve issues related to the services
- Create, maintain, expand and quality assure documentation for the services
- Quality assurance of the results of the services

Technical Skills

- Financial derivatives valuation knowledge is essential.
- 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 quantitative discipline
- We are looking for talented and ambitious graduates, as well as analysts with experience in the industry