



ACADIASOFT



TITLE: Quant Developer

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,

BOSTON | NEW YORK | LONDON | DUBLIN | DÜSSELDORF | TOKYO

www.acdiasoft.com

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 development team that pursues the continuous development of AcadiaSoft's pricing and risk analytics libraries, applications and services. The analytics software is based on ORE (Open Source Risk Engine, opensourcerisk.org) and QuantLib (quantlib.org) with proprietary extensions called ORE+. The software is largely written in C++ with some service components in C#. The analytics are used in several ways, as core component of the AcadiaSoft risk services (ISDA SIMM backtesting and benchmarking, CRIF generation for ISDA SIMM calculation), as "out of the box" software deployed on client premises, as well as foundation for model validation and tailored client solutions implemented by the Quantitative Service Unit's Expert Services teams. The development team deals with the implementation of additional financial products that continuously occur during the onboarding of new clients to the services, the implementation of additional analytics types such as counterparty credit capital, market risk capital, or portfolio optimization analytics. The applicant will be part of the global development team that is primarily based in Dublin and work closely with colleagues in the market data and service operations functions in the US, Ireland, UK and Germany.

Responsibilities and Duties

- Extension of the ORE/ORE+ libraries to cover additional financial instrument types across OTC derivatives in six asset classes (Interest Rates, Foreign Exchange, Inflation, Equity, Credit, Commodity), including hybrids and exotics
- Further development of the service integration layer around ORE/ORE+ including the communication with the market data and reference data services
- Close cooperation with the global market data and service operations teams for the resolution of issues that occur in test and production processes, analysis of new requirements and design of analytics extensions

Technical Skills

- Financial derivatives valuation knowledge is essential.
- Knowledge of pricing methods in at least 3 of the asset classes mentioned above
- Experience with C++, QuantLib
- Experience with Python scripting
- Experience with XML 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 a distributed international team.

Qualifications

- Excellent degree in Mathematics, Quantitative Finance, Physics, Computer Science, Engineering, or a similar discipline
- We are looking for talented and ambitious graduates, as well as experienced quant developers with relevant practical experience and proven QuantLib knowledge