

Matias Febles

Curriculum Vitae



Echeverria 4225, Department 1st D, Zip Code
1430, Buenos Aires, Argentina
+54 (011) 6502-5325
feblesmatias@gmail.com
<https://www.linkedin.com/in/matias-febles-10552616/>



WORK EXPERIENCE

CURRENT, FROM MAY 2019 (FT)

CRISIL - Consultant for Mizuho - BA, Argentina

Senior Quantitative Analyst

IBOR Transition Program in Murex. IRD and FXD Model Validation. Models: European Swaptions with SABR volatility, Bermudan Swaptions, Cross Currency Swaps, Average Rate Options and Average Rate Forwards using EUR ESTR and USD SOFR as discounting curves.

OCTOBER 2018 – APRIL 2019 (FT)

CRISIL - Consultant for Morgan Stanley - New York, USA

Senior Quantitative Analyst

Securities-Based Lending Models (SBL) Market Risk Model Validation. Use of prediction techniques as random forest and decision trees coded in R and Python.

AUGUST 2017 – OCTOBER 2018 (FT)

CRISIL - Consultant for Citibank - BA, Argentina

Senior Quantitative Analyst

Price and risk management of Equity and Hybrid (IR/FX/COMM) exotic financial derivatives. Scrutiny of pricing methodology, model soundness and test suite design. Execution of calibration, benchmarking, computational performance, hedging, limiting cases, stability and convergence tests. CCAR stress testing and PAA explains. Responsible for technical documentation and executive summary report.

MAY 2014 – AUGUST 2017 (FT)

YPF - Oil and Gas industry - BA, Argentina

Refinery Project Engineer

Control and Automation Team leader of FCC (Fluid Catalytic Cracking) revamping project. Research work: "Analysis of industrial data transmission technologies Wireless HART in combination with Ethernet radio data transmission".

MARCH 2010 – APRIL 2014 (FT)

Allegro MicroSystems - Microelectronic industry - BA, Argentina

IC Layout Engineer

Integrated Circuit layout designer of hall effect sensors and thermal compensation and offset elimination structures.

EDUCATION

2021 – 2022

Master in Finance

Torcuato Di Tella University

2016

Quantitative Finance Program

University of Macroeconomics Studies

2005 – 2013

Master of Science

Electronic Engineering

National Technologic University

COMPUTER SKILLS

PLATFORMS	Murex
PROGRAMMING LANGUAGES	Python, R, VBA, C, SQL, \LaTeX

LANGUAGES

SPANISH	Native
ENGLISH	Advanced

OTHER ACTIVITIES

Algorithmic Trading

Development of algorithms in python to trade Cryptocurrencies applying markets strategies through Binance API.

HOBBYS

Sports

Play soccer and paddle.