Matias Borghi – Argentina

MATIAS BORGHI

Senior Quant Analyst,
CRISIL R&A-Quantitative Research

Education

- **MSc in Physics** from **National University of La Plata,** Buenos Aires.

Experience

- Analytics professional with 2 years of experience in pricing and risk management, working as a consultant for Tier-1 US investment bank in the Equity and Hybrids Group.
- Experience in mathematical modelling, numerical simulation, programming.
- Initiative and leadership in research and development projects. Analytical and critical reasoning.
- Inventiveness and strong problem-solving ability. Excellent teamwork skills.
- Communication and interpersonal skills. Demonstrated ability to multitask.
- Local experience in congresses and publications.
- Working knowledge of programming languages like *Python, R, C#,* as well as front end developer knowledge using *React.js* Framework.

Projects Executed

- Pricing and Risk Management of Equity and Hybrid (IR/FX/COMM) exotic financial derivative models for one of the top-three global banks.
- In-scope models covered products of all complexities from simple vanilla to exotics like equity-linked swaptions, range accruals and variance-linked models
- Responsible for creating technical documentation and generating executive summary reports in LaTeX.
- Scrutiny of pricing methodology, model soundness and test suite design.
- Creating and executing calibration, benchmarking, computational performance, hedging, limiting cases, stability and convergence tests using C#. CCAR stress testing and PAA explains.