Global Research & Analytics

CRISIL
An S&P Global Company

Matias Pablo Borghi Orué

Professional Experience

Quantitative Analyst, **CRISIL GR&A**, *Argentina* (*Aug 2017 – Present)*

Consultant for Tier-1 US investment bank - Equity and Hybrids Group.

- 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.

Teaching Assistant, ***National University of La Plata***, *Argentina* *(Sep 2015 – Sep 2017)*

- Electromagnetism, Optics and Waves. Classical Mechanics.

Educational Qualifications

- **MSc in Physics (2017).** School of Exact & Natural Sciences. National University of La Plata.
  - Thesis: *Study of phase transitions of an Ising-type model with spin-oriented dependent interaction parameter*.

Professional skills

- 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.

Languages Technical skills

- **Spanish:** Native.
- **English**: Proficient.
- **French**: Elementary.

Programming and Software

- **Programming:** C/C++/C#, R, PYTHON, SQL, Linux Bash, LaTeX.
- **Software packages:** QuantLib, TensorFlow, MATLAB, Mathematica, ROS.