Global Research
& Analytics

CRISIL
An S&P Global Company

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Professional Experience

CRISIL GR&A (Buenos Aires, Argentina) Aug 2017 – Present

- **Quantitative Analyst:**
  Consultant for Tier-1 US investment bank - Equity and Hybrids Group.
  - 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.

University of La Plata (Buenos Aires, Argentina) Sep 2015 – Sep 2017

- **Teaching Assistant**
  – Electromagnetism, Optics and Waves. Classical Mechanics.

Educational Qualifications

- **MSc in Physics (2017).** School of Exact & Natural Sciences. 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, NumPy, SciPy, Matlab, Mathematica.