### **Matias Pablo Borghi Orué**

### CRISIL GR&A, Buenos Aires, Argentina

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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.