Mark Abelson

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Accomplished specialist in quantitative analysis, workflow automation, project management, and derivatives valuations. Proven ability to lead specialized operations teams in banking, focused on valuing complex securities with excellence and effectiveness. Skilled in empowering business owners, students, and corporate employees with custom automation tools, intelligent automation mentorship, and strategic business consulting to drive operational excellence and achieve strategic goals.

SKILLS

Macro Development, Microsoft Office Suite, Python Programming, Workflow Automation and Process Optimization, Quantitative Finance, Project Coordination and Execution, Data Governance, Mathematical Modeling, Derivatives Pricing Analysis, Strategic Financial Modeling, Financial Engineering, Business Intelligence Reporting, Financial Data Analysis, Financial Reporting and Insights, Power BI, Tableau, WordPress Management, Microsoft Power Automate, C# Development, SQL, Website Development, AGILE Methodology, Financial Accounting, Managerial Accounting, Investigative Research, Bloomberg Terminal, Business Analysis, Database Administration, API Integration and Management, Team Leadership and Management, Strategic Problem-Solving, Effective Communication, Collaborative Team Development, Strategic Relationship Management, Leadership and Influence, Attentive Listening and Focus, Strength under Pressure, Self-driven and Initiative-taking, Time Management Excellence, Analytical Reasoning

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PROFESSIONAL EXPERIENCE

Diamond Blade Analytics, Remote   April 2023 – Present
Owner, Workflow Automation Specialist

- Design and develop advanced process automation solutions to significantly enhance operational efficiency for clients, involving innovative custom tool creation and strategic process optimization resources, specifically tailored to their business needs.
- Deliver intensive hands-on mentorship to clients, empowering them with the essential knowledge and skills to leverage workflow automation technologies effectively, thereby promoting a culture of continuous learning and strategic development.
- Provide strategic consulting services, systematically identifying and implementing targeted efficiency improvements in existing workflows to effectively streamline business processes, enhancing overall productivity and operational effectiveness.
- Invented a range of digital tools and automation templates, streamlining processes in various domains such as market sentiment analysis and digital asset evaluation, reflecting a strong focus on innovative automation and digital solutions development.
- Created and delivered compelling presentations, and authored insightful articles and content, showcasing my ability to communicate complex ideas clearly and engagingly, thereby establishing a strong thought leadership presence in the industry.
- Independently developed and managed my company website, orchestrated comprehensive marketing and sales strategies, and built a social media presence, demonstrating a proactive, hands-on approach to digital engagement and brand promotion.
- Conduct comprehensive quality assurance and testing to ensure tool reliability, robustness, and performance, focusing on the detailed verification and validation of all system components to maintain consistently high-performance standards.

State Street Corporation, Remote   April 2022 – April 2023
Team Lead – SAC DCOE Derivatives Valuations – Contract

- Partnered with officers, AVPs, and the VP to innovate team leadership for greater efficiency. Recognizing the associates' gaps in understanding derivatives, financial acumen, markets, tools, and coding, which was exacerbated by the prior leadership team's inefficiencies, I spearheaded a comprehensive team revamp. This enhanced the team's proficiency by educating them on products, explaining code, and elucidating the underlying reasons for each process they were running.
- Orchestrated in-depth learning sessions for junior team members, delving into key concepts of derivatives products, banking, and finance. Our comprehensive curriculum encompassed Interest Rate Swaps, Credit Default Swaps, Options, and Total Return Swaps. We also explored prominent reference rates like SOFR. Additionally, I explained various pricing models, notably the Black-Scholes model for options, and touched on several other derivatives and financial related subjects.
- Diligently reviewed and validated associates' trade bookings to ensure there were no errors or oversights. If discrepancies were identified, I provided constructive feedback and directed them towards appropriate corrections. Beyond trade validations, I also carefully examined their day-to-day (BAU) operations, ensuring all processes were carried out correctly and data was accurate. My hands-on involvement ensured a high level of accuracy and compliance before signing off.
- Engineered a custom macro-based pricing tool, automating and consolidating four separate manual pricing processes, resulting in a timesaving of over 30 minutes during the high-intensity pricing window where seconds were critical.
- Built an automated tool for Total Return Swap pricing, integrating holdings data and report extraction, analytics and report generation, advanced formulas, and email features. This comprehensive tool transformed the intricate manual process into a streamlined macro-driven operation, resulting in a 30-minute timesaving during the extremely time sensitive pricing window.

- Created a managerial oversight tool using automation that scanned the file explorer locations for reports produced by the associates. This tool ensured adherence to deadlines by checking the timestamp of the day's pricing file against set SLAs. Additionally, it provided insights into trade capture details, gauging daily operational efficiency of the whole team.
- Developed an advanced, innovative tool tailored for CFD pricing. This tool streamlined various tasks including data importing, built-in tolerance assessments, and bespoke report creation. Further enhanced efficiency by deploying Power Automate to scan Outlook and automatically save reports, resulting in a significant reduction in total manual effort.
- Revamped an overburdened associate's workflow by repairing malfunctioning macros and streamlining existing tasks. Integrated new processes into a consolidated tool, enhancing efficiency, simplifying the associate's responsibilities, and expediting price outputs. The resulting optimization fostered a more seamless and effective operational environment.
- Constructed a custom ad hoc reconciliation tool for my manager using automation. This innovative solution facilitated rapid and precise identification of discrepancies between the bank's records and those of our pricing vendors. Prior to this, no dedicated reconciliation mechanism existed, making this tool instrumental in streamlining our verification processes.
- Efficiently booked and processed trades in State Street's high-paced, dynamic environment by actively sourcing tickets, thoroughly scrutinizing trade economics for potential errors and discrepancies, and diligently entering precise details into the trade capture system, culminating in comprehensive blotters dispatched to vendors for accurate derivatives pricing.
- Leveraged the Bloomberg terminal for advanced derivatives modeling and in-depth market research. Proficient in utilizing functions such as SWPM, OVME/OVML, CDSW, HCP/HP, GIP, DES, CACS, and WEI. Through Bloomberg, I effectively validated vendor-provided valuations and closely monitored the fluctuations of underlying assets for derivatives.
- Executed end-of-day pricing processes during the critical "pricing window" from 4:00PM EST to 6:00PM EST, aligning with valuation snap times. In this high-intensity environment, every moment was crucial. Efficiently managed the rapid receipt of vendor prices, verified price movements, coordinated with vendors for confirmation, addressed email inquiries, kept Fund Services updated via Microsoft Teams, and signed off on associates' tasks before price release.

JPMorgan Chase & Co., Plano, Texas   June 2021 – November 2021
Fund Servicing Analyst – Valuations Control Group Dallas – Corporate Investment Banking Division
- Utilized the Bloomberg terminal extensively to analyze a range of derivatives including Total Return Swaps, Credit Default Swaps, Options, Cross Currency Swaps, Foreign Exchange Options, Equity Options, Swaption IRS, Swaption CDS, and more. My tasks encompassed modeling derivatives, conducting market research, analyzing underlying movements, and validating MTMs provided by vendors. I ensured precision by comparing vendor valuations with Bloomberg's MTM and ensured that sensitivity measures like PV01, Vega, INF01, CS01, and DV01 remained within established tolerances.
- Working closely with my junior colleague, we co-developed a Total Return Swap price analysis tool. This tool was designed to verify the accuracy of underlying movements in the market, ensuring daily price fluctuations were correct. As a result, it significantly reduced up to 90% of discrepancies, both eliminating numerous false positives from the main system and addressing genuine breaks that required validation. This greatly streamlined our daily review process during pricing window.
- Served as the primary intermediary between vendors and counterparties, adeptly handling all queries, conducting thorough investigations, and resolving discrepancies in pricing and trade details. Ensuring top-tier customer service was paramount in these interactions. This role strengthened our relationships and fostered trust within the operational ecosystem.
- Mentored junior analysts in coding and automation development. Through regular meetings, I not only educated them on processes and product details, but also facilitated brainstorming sessions to identify areas of enhancement in our work.

The Bank of New York Mellon, Manhattan, New York   January 2019 – December 2020
Analyst, Data Management and Quantitative Analysis – OTC Derivatives Valuations
- Expertly managed the lifecycle of over $30 trillion in OTC derivatives, such as swaps and options, ensuring trade accuracy from booking to BAU processes. This diligent management was crucial for accurate derivatives pricing, involving rigorous trade capture and executing manual processes to uphold financial integrity and support organizational decision-making.
- Priced a broad array of over-the-counter derivatives including Interest Rate Swaps, Zero Coupon Swaps, Inflation Swaps, Total Return Swaps, Credit Default Swaps, Swaption IRS, Swaption CDS, Foreign Exchange Options, Vanilla Options, Warrants, and more. Managed the complete life cycle of these products, from initial trade capture to the final valuations.
- In a high-intensity environment, I quickly learned coding under a seasoned coding mentor's guidance. Driven by the pressing need for efficiency, our combined efforts focused on harnessing automation, transforming workflows, and streamlining challenging tasks. This proactive approach enhanced our adaptability in the dynamic financial landscape.
- Following my manager's instructions, my coding mentor and I evaluated the workflows of two dedicated supervisors. After identifying many opportunities for automation, we implemented coding solutions that profoundly streamlined their work. This efficiency gain rendered the supervisor's positions unnecessary, subsequently resulting in their eventual termination.
- Collaborated on an Access database mirroring BNY's derivative pricing system, enabling advanced query execution and detailed report generation on trade economics and pricing data. This solution was our strategic response to restricted backend system access due to internal IT and operations dynamics, providing an avenue for in-depth analytics on positions.
- Teaming up with my dedicated colleagues, we meticulously refined an advanced Excel spreadsheet, tapping into the Bloomberg Valuation Service (BVAL), VBA, and intricate mathematical models. This specialized tool adeptly priced Total Return Swaps, catering to various swap pricing methodologies, bolstering our capability for precise and efficient valuations.

- Engineered a sophisticated tool leveraging coding, designed to autonomously monitor our Outlook mailbox for emails detailing daily trade errors from Markit. The tool efficiently scraped, reformatted, and consolidated this data into a streamlined report, which I disseminated to the team. This innovation led to a significant reduction in trade pricing errors.
- Designed automation tools that transformed raw trade economic blotters into specialized templates, facilitating swift input into the derivative trade builder tool. Leveraging coding and advanced Excel formulas, these tools parsed, reshuffled, and reformatted data, streamlining the process and significantly reducing trade booking time in BNY's derivatives system.
- Executed the crucial end-of-day processes, sourcing and integrating prices from Intercontinental Exchange, Chicago Mercantile Exchange, and London Clearing House, all while navigating intense time constraints to meet NASDAQ deadlines.
- Leveraged Python and the Selenium Web driver package to develop an automation tool for online tasks. By utilizing Selenium's ability to interact with webpage HTML elements, such as clicks and typing, we efficiently automated processes within BNY's derivatives pricing system front end, greatly enhancing operational efficiency and reducing manual effort.
- Volunteered for numerous Code Roll days/weekends, conducting User Acceptance Testing (UAT) in a test derivatives pricing system environment. My role encompassed evaluating results, identifying discrepancies, and providing constructive feedback to developers. The process involved parallel testing, comparing results from both production and test environments to ensure new features were robust and fully operational. This approach helped streamline system enhancements.
- Employed the Bloomberg Terminal to comprehensively model derivatives, delve into market analysis, verify pricing accuracy, and execute thorough research, ensuring we maintained a keen edge in our financial assessments and decisions.
- Executed a comprehensive holdings file reconciliation, overseeing the allocation of accounting-booked positions into the pricing system. Diligently monitored and verified new additions, adjusted allocations, and deactivated positions to ensure accuracy and consistency. This process played a pivotal role in maintaining data integrity and minimizing discrepancies.
- Served as a central knowledge hub within BNY Mellon, not only addressing inquiries from clients and various departments but also mentoring new joiners, equipping them with the skills to excel in data management and quantitative analysis.

One Call Care Management, Parsippany, New Jersey   January 2018 – December 2018
Billing Associate I – Accounts Receivables – Contract
- Analyzed patient medical records, focusing on the services provided by healthcare professionals. Skillfully translated intricate procedures and diagnoses into precise alphanumeric codes, paving the way for accurate and timely billing.
- Employed Microsoft Excel's capabilities to diligently source rates and fees, facilitating accurate calculations of contracted rates. This approach ensured consistent alignment with negotiated agreements and optimized the revenue cycle.
- Utilized online platforms to decipher intricate coding challenges, referencing both ICD and CPT codes, ensuring precise billing and prompt payment. This diligent research played a pivotal role in maintaining billing integrity and accuracy.
- Identified inaccurate billing information and fixed or relayed it to the appropriate personnel for correction. Within our records system, I proactively pinpointed discrepancies, liaising with team to ensure corrections, upholding data integrity.

EDUCATION

Rutgers University   Graduated: May 2016
Bachelor of Economics