SUBHAM KUMAR BISWAL

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Professional Summary

Results-driven Calculation Agent in Structured Products with 2+ years of experience in derivatives pricing, trade lifecycle management, and quantitative risk analysis at global investment banks. Expertise in cross-asset structured products including equity, FX, rates, and credit-linked notes, with advanced Excel/VBA automation and Pine Script development for TradingView. Proven track record in process optimization, data reconciliation, and stakeholder collaboration across front, middle, and back office.

Skills

Technical: Python, VBA (Advanced), Excel (Advanced Macros), Pine Script, LaTeX, Bloomberg Terminal, MarkitWire, TradingView, Microsoft Copilot Studio.

Products: Interest Rate Swaps, FX Options, Cross-Currency Swaps, Equity Exotics, Structured Notes, Credit-Linked Notes, Commodity Derivatives.

Quantitative: Black-Scholes, Binomial Trees, Greeks (Delta, Gamma, Vega, Theta), Scenario Analysis, Payoff Modeling, Risk Transfer Mechanics.

Domains: Trade Economics, Novation Processing, Pricing Supplements, P&L Attribution, Model Validation.

Experience

Assistant Manager – Structured Products — **Bank of America, Mumbai**

June 2023 – Present

- Execute end-to-end pricing validation and trade economics for equity, FX, and rates structured products across EMEA and AMRS regions, ensuring accurate risk sensitivities and payoff calculations for front-office approval.
- Manage novation, unwind, and amendment processing for complex structured trades, coordinating with trading desks, middle office, legal, and documentation teams to maintain operational integrity.
- Develop and maintain Excel/VBA automation tools for payoff reconciliation, scenario analysis, and Greeks computation, reducing manual processing time by 50% and minimizing pricing discrepancies.
- Perform root-cause analysis on model/pricing breaks across Bloomberg, and proprietary systems, collaborating with quants and technology to implement fixes and enhance controls.
- Support structured notes issuance and secondary market trading by validating pricing supplements and term-sheet economics for sales and structuration teams.
- Automated trade booking reconciliation between front-office systems and MarkitWire using VBA macros, achieving 90% straight-through processing and eliminating manual errors.
- Priced and risk-managed interest rate swaps and FX forwards portfolio using Bloomberg and in-house models, monitoring Greeks and performing stress testing.
- Built Pine Script indicators on TradingView for barrier monitoring of underlying stocks and indices in structured notes.

Education

Master in Business Administration — Xavier Institute of Management, Bhubaneswar
CQPI: 6.69 — 2021 – 2023

Bachelor of Commerce — Maharishi College of Natural Law, Bhubaneswar
Percentage: 58.88 — 2014 – 2018

Certifications

- Completed the Certification in Equity Valuation successfully with an A-Grade, Finshiksha
- Bloomberg Market Concepts (BMC) – Certificate (2023)

Projects

Trade Reconciliation Engine (VBA) Internal Tool – Bank of America

- Leveraged Microsoft Copilot to extract structured data from pricing supplements and engineered VBA macros in Excel to automate multi-file generation, slashing processing time and eliminating manual interventions.
- Implemented fuzzy matching algorithms and exception workflows, reducing breaks from 15% to 2%.

Additional Information

- **Languages:** English (Fluent), Hindi (Native), Odia (Native)
- **Interests:** Finance, Business Podcast, intermediate-classical guitar, South Indian cinema