

Ivan Almer

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EDUCATION

Bocconi University

Milan, Italy

Master of Quantitative Finance and Risk Management (GPA 110/110 - expected)

Sep 2023 – present

Expected graduation in September 2024

Relevant Courses: Fixed Income, Derivatives, Econometrics, Stochastic Calculus, Theory of Valuation

University of Zagreb, Faculty of Electrical Engineering and Computing

Zagreb, Croatia

Master of Computer Science (GPA 4.4/5)

Sep 2019 – Jul 2022

Thesis: Option Pricing and Hedging under Jump-diffusion model

Relevant Courses: Financial Mathematics, Machine Learning, NLP, Numerical Optimization Methods

The Polytechnic University of Catalonia, Barcelona School of Informatics

Barcelona, Spain

Master of Innovation and Research (exchange student)

Sep 2020 – Jan 2021

University of Zagreb, Faculty of Electrical Engineering and Computing

Zagreb, Croatia

Bachelor of Computer Science (GPA 4.5/5)

Sep 2016 – Jul 2019

Thesis: Medical Image Classification With Convolutional Models

EXPERIENCE

European Central Bank (ECB) - Market Operations Analysis

Frankfurt am Main, Germany

Market Operations Analyst

Oct 2022 – Jun 2023

- Conducted precise and complex analyses related to the Third Series of Targeted Longer-term Refinancing Operations (TLTRO III), the biggest lending operation in ECB's history (allotment of over 2 EUR trillions)
- Ensured timely delivery of the TLTRO III recalibration dossier (as decided by the Governing Council of the ECB in October 2022) by automating the analyses using Python and SQL
- Contributed to the automation of the process that ensured timely delivery of the Minimum Reserves Remuneration dossier (as decided by the Governing Council of the ECB in July 2023), affecting 165 EUR billions of reserves
- Created a dashboard that enabled complete monitoring of TLTRO III time-dependent applicable interest rates

Market Operations Trainee

Dec 2021 - Sep 2022

- Developed a script for the TLTRO III applicable interest rate calculation, which immensely sped up the existing process while also improving reliability
- Made improvements to the internal market operations database, which enabled our teams to handle complicated data extractions and simplified cross-divisional data sharing
- Automating procedures and speeding up existing workflows, which significantly reduced the amount of time needed to conduct existing tasks

Notch (former Agency04) - Mobile Development Team

Zagreb, Croatia

Junior iOS Developer

Jul 2018 – Feb 2021

- Ensured the delivery of a major project on a tight deadline while maintaining both code and application quality
- Contributed to multiple iOS applications

LANGUAGE AND SKILLS

Languages: Croatian (Native), English (Fluent), Spanish (Very good), German (Conversational)

Professional proficiency: Python, Excel, SQL, Git

Programming Languages: Python, R, Java, C/C++

Intermediate proficiency: Tableau, Powerpoint, Word

Bloomberg Terminal: Basic knowledge

ADDITIONAL INFORMATION

Best student of the Financial Mathematics course in MSc Computer Science (2019)

Awarded the "STEM Stipend" for excellent students (2018 – 2019)

Awarded the "City of Zagreb Stipend" for excellent students (2014 – 2018)

Interests: Mathematics, Puzzles, Running

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