Ivan Almer

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Education

Bocconi University — Milan, Italy
Master of Quantitative Finance and Risk Management (GPA 110/110 cum laude) — Sep 2023 – Sep 2024
Thesis: Application of the Heath-Jarrow-Morton Framework to Pricing Interest Rate Derivatives
Relevant Courses: Term Structure Modelling, Stochastic Calculus, Derivatives, Econometrics

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

J.P. Morgan — London, United Kingdom
Fixed Income Securities Valuation Analyst — Jun 2024 – present
- Built and maintained bond spread curves for corporate and sovereign debt, integrating market data to support pricing and risk analysis, leveraging Python, Excel, and market data sources such as Bloomberg
- Familiarity with swap curve construction, including bootstrapping methodologies, multi-curve frameworks, and interpolation techniques such as cubic splines and the Nelson-Siegel model
- Ensured accurate and timely pricing of European bonds and money market instruments across multiple daily snapshots

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 Targeted Longer-Term Refinancing Operations (TLTRO III), the largest lending operation in the ECB's history (allotment of over EUR 2 trillion)
- 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
- 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, significantly accelerating the existing process while also improving reliability
- Automated procedures and optimized workflows, which significantly reduced the amount of time needed to complete tasks

Language and Skills

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

Professional proficiency: Python, Excel, SQL, Git
Intermediate proficiency: Tableau, PowerPoint, Word
Programming Languages: Python, C/C++, R, Java
Bloomberg Terminal: Advanced proficiency

Additional Information

Top student in the Financial Mathematics course during MSc in 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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