

# Ivan Almer

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## EXPERIENCE

### J.P. Morgan

London, United Kingdom

Fixed Income Securities Valuation Analyst

Jun 2024 – present

- Built a pricer which allowed quick and accurate Yield curve construction and pricing of 10 thousand instruments
- Analysed and maintained Spread and Yield curves for IG, HY corporate and sovereign debt, integrating market data to support pricing and risk analysis, leveraging Python, Excel, and market data sources such as Bloomberg
- Ensured accurate and timely pricing of European bonds and money market instruments across multiple daily snapshots, including instruments with embedded features such as inflation-linking, callability, and sinking funds
- Performed curve construction, using techniques including bootstrapping and interpolation such as cubic splines and the Nelson-Siegel (Nelson-Siegel-Svensson) model

### 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
- 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 calculator for the TLTRO III interest rate calculation, accelerating calculation and improving reliability
- Developed a new database scheme, which enabled teams to handle complicated data extractions and simplified cross-divisional data sharing
- Automated procedures and optimized workflows, which significantly reduced the amount of time needed to complete tasks
- Organised and delivered training sessions for ECB staff on development tools such as Git

### 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
- Developed an on-device persistence framework that was used application-wide, leveraging object-oriented design (OOD)
- Contributed to multiple iOS applications, generating ideas for improvement and implementing solutions

## 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: Stochastic Calculus, Term Structure Modelling, Exotic Derivatives, Computational Methods

### 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

## LANGUAGE AND SKILLS

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

**Skills:** Derivatives Pricing, Numerical Methods, Rates Derivatives, Differential Equations, Object Oriented Programming

**Professional proficiency:** Python, OOD, SQL, Git, Excel

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

**Intermediate proficiency:** C/C++, Tableau

**Bloomberg Terminal:** Advanced proficiency

## ADDITIONAL INFORMATION

Maintaining and developing a personal website focused on Quantitative Finance: <https://almer101.github.io>

Private tutor for Master students at UPF (Mathematics, Financial Mathematics, Machine Learning)

Top student in the Financial Mathematics course during MSc in Computer Science (2019)

Awards: "STEM Stipend" for excellent students (2018 – 2019), "City of Zagreb Stipend" for excellent students (2014 – 2018)

**Interests:** Mathematics, Puzzles, Running