

Ivan Almer

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EDUCATION

Bocconi University

Master of Quantitative Finance and Risk Management (GPA 110/110 cum laude)

Thesis: Application of the Heath-Jarrow-Morton Framework to Pricing Interest Rate Derivatives

Relevant Courses: Term Structure Modelling, Stochastic Calculus, Exotic Derivatives, Econometrics

Milan, Italy

Sep 2023 – Sep 2024

University of Zagreb, Faculty of Electrical Engineering and Computing

Master of Computer Science (GPA 4.4/5)

Thesis: Option Pricing and Hedging under Jump-diffusion model

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

Zagreb, Croatia

Sep 2019 – Jul 2022

The Polytechnic University of Catalonia, Barcelona School of Informatics

Master of Innovation and Research (exchange student)

Barcelona, Spain

Sep 2020 – Jan 2021

University of Zagreb, Faculty of Electrical Engineering and Computing

Bachelor of Computer Science (GPA 4.5/5)

Thesis: Medical Image Classification With Convolutional Models

Zagreb, Croatia

Sep 2016 – Jul 2019

EXPERIENCE

J.P. Morgan

Fixed Income Securities Valuation Analyst

- Built a pricer for money market instruments which allowed quick, accurate and efficient pricing of 10 thousand instruments
- 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
- 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
- Knowledge of curve construction, including bootstrapping methodologies and interpolation techniques such as cubic splines and the Nelson-Siegel model

London, United Kingdom

Jun 2024 – present

European Central Bank (ECB) - Market Operations Analysis

Market Operations Analyst

- 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

Frankfurt am Main, Germany

Oct 2022 – Jun 2023

Market Operations Trainee

- Developed a script for the TLTRO III applicable interest rate calculation, significantly accelerating 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
- Automated procedures and optimized workflows, which significantly reduced the amount of time needed to complete tasks

Dec 2021 - Sep 2022

Notch (former Agency04) - Mobile Development Team

Junior iOS Developer

- 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
- Contributed to multiple iOS applications

Zagreb, Croatia

Jul 2018 – Feb 2021

LANGUAGE AND SKILLS

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

Professional proficiency: Python, SQL, Git, Excel

Intermediate proficiency: Tableau, PowerPoint

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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