

Ivan Almer

+385 98 774 053 | ivan.almer@gmail.com | [linkedin/in/ivan-almer](https://www.linkedin.com/in/ivan-almer) | Personal website: almer101.github.io

EDUCATION

Bocconi University

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

Milan, Italy

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

Master of Computer Science (GPA 4.4/5)

Zagreb, Croatia

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

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)

Zagreb, Croatia

Sep 2016 – Jul 2019

Thesis: Medical Image Classification With Convolutional Models

EXPERIENCE

J.P. Morgan

Securities Valuation Analyst

London, United Kingdom

Jun 2024 – present

- Utilized quantitative models to price securities with varying levels of liquidity, ensuring precise and comprehensive valuations in dynamic market conditions
- Ensured accurate and timely pricing of European corporate bonds and money market instruments across multiple daily snapshots

European Central Bank (ECB) - Market Operations Analysis

Market Operations Analyst

Frankfurt am Main, Germany

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
- Automating procedures and speeding up existing workflows, which significantly reduced the amount of time needed to conduct existing tasks

LANGUAGE AND SKILLS

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

Professional proficiency: Python, Excel, SQL, Git

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

Intermediate proficiency: Tableau, Powerpoint, Word

Bloomberg Terminal: Intermediate 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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