Ivan Almer

+385 98 774 053 | ivan.almer@gmail.com | linkedin/in/ivan-almer | Personal website: almer101.github.io

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
Intermediate proficiency: C/C++, Bash, Unix, Tableau
Programming Languages: Python, C/C++, R, Java
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