

JENS IHLOW

Universität Konstanz
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PERSONAL DATA

Date of Birth: July 17, 1989
Nationality: German

EDUCATION

Oct 2016 to date **University of Konstanz**
PhD Student at Graduate School of Decision Sciences
First Supervisor: Prof Jens Carsten Jackwerth

Apr 2014 – Sep 2016 **University of Konstanz**
Master of Science with major Mathematical Finance
Thesis: “Stock Returns during the 3rd Reich”

Oct 2010 – Feb 2014 **University of Konstanz**
Bachelor of Science with major Mathematical Finance
Thesis: “Option Pricing under the Variance Gamma Process”

ACADEMIC EXPERIENCE

Oct 2016 to date **Research Assistant**
University of Konstanz, Institute of Finance, Prof Jens Carsten Jackwerth

Oct 2011 – Mar 2016 **Teaching Assistant**
Corporate Finance at University of Konstanz, Institute of Finance, Prof Jens Carsten Jackwerth

May 2011 – Sep 2016 **Student Assistant**
University of Konstanz, Institute of Finance, Prof Jens Carsten Jackwerth
• Since May 2013 lead role in a long-term research project

WORKING EXPERIENCE

Apr 2015 – Jul 2015 **Commerzbank AG, Singapore**
Working Student at the Cross Asset Structuring team
• Pricing of cross asset structured products
• Create a catalogue containing all offered cross asset structured products

Aug 2014 – Feb 2016 **Commerzbank AG, Frankfurt, Germany**
Working Student (Studienkreis) in the Risk and Resource Management team of Fixed Income and Currencies Trading
• Project Manager Assistant for Greek Crisis (July 2015)

- Valuation of option to pay negative interest rates on EUR Cash Collateral
- Pricing of IR and FX Derivatives
- Measurement of Credit Loss Provisions
- Optimization of Collateral Allocations

Oct 2013 – Mar 2014

Commerzbank AG, Frankfurt, Germany

Intern in the Risk and Resource Management of Fixed Income and Currencies Trading

- CVA and RWA calculations for OTC derivatives
- Automate database queries to optimize collateral allocation
- Automate reports monitoring risks and limited resources

ADDITIONAL SKILLS

Computing	Matlab (advanced), VBA (advanced), SQL (intermediate), Python (intermediate), R (intermediate), EViews (intermediate), MS Office (advanced), LaTeX (advanced)
Languages	German: native speaker English: near native French: basic
Interests	Running, Badminton, Cooking, Traveling, Jazz, Bass Guitar, Art

December 2016