# Zheng Tao

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## OBJECTIVE

To obtain an analyst position in financial service industry that will utilize my strong math skills and knowledge of the financial markets and their instruments

## SUMMARY

• Experience in quantitative finance field including dynamic hedge programming and trading
• Proficiency in Microsoft Excel, Visual Basic, Bloomberg and electronic trading software
• Ability to multi-task and Strong time management skills

## WORK EXPERIENCE

### Derivative Analyst Intern — Minneapolis, MN

*Allianz Investment Management, Hedging – ALLIANZ LIFE* — May 2009 – February 2010

• Modified fixed index annuity and variable annuity dynamic hedging strategies to suit different products
• Tested VA and FIA scenarios and portfolios with various volatility and rate models
• Developed volatility and interest rate calculation tools for analyzing and monitoring
• Built and analyzed Monte Carlo scenarios for exotic options and annuity products

### Junior Trader Intern — Minneapolis, MN

*Cargill Risk Management, Hedging Products - CARGILL Inc* — May 2008 – May 2009

• Managed and balanced portfolio of options on commodity market using options on a daily basis
• Priced and set up structures of exotic options, swaps and futures
• Generated profit and loss analysis based on Greeks and market movement
• Traded futures to hedge delta in last minute of market close for multiple commodities

## EDUCATION

### Master of Financial Mathematics — Minneapolis, MN

*UNIVERSITY OF MINNESOTA TWIN CITIES* — Expected Graduation: May 2010

• *Projects:* Used Monte-Carlo method for exotic options pricing and hedging, built Black-Scholes, binomial and finite difference model for option pricing
• *Mathematical and Statistical Theory:* probability, numerical analysis, time series, multivariate statistics, Brownian motion, stochastic calculus, Martingales
• *Financial theory:* Option pricing theory, quantitative portfolio theory using statistical methods, risk management, interest rate models

### Bachelor of Science in Applied Mathematics — Guangzhou, China

*SUN YAT-SEN UNIVERSITY* — September 2003 – May 2007

• *Coursework:* Calculus, Analytic & Abstract Algebra, ODE, PDE, Real Analysis, Algorithm, Data structure, Differential Geometry, Complex Variables

## SKILLS

• *Programming languages and software:* Microsoft Excel, Access, C++, Visual Basic, Matlab, Mathematica
• *Languages:* English (fluent), Mandarin (fluent)