Zheng Tao

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EXPERIENCE

CARGILL Inc, Minnetonka, MN

Cargill Risk Management, Hedging Products

May 2008 – now: trading assistant/junior trader

- Managing portfolio of exotic and vanilla options by adjusting Greeks with exchange options and futures on commodity market
- Pricing and setting up structures of exotic options for customer
- Calculating daily pnl for existing positions

EDUCATION

UNIVERSITY OF MINNESOTA TWIN CITIES, Minneapolis, MN

Department of Mathematics

Master of Financial Mathematics

- 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, Black-Scholes model
- Computing: application of C++, Visual Basic and Matlab for implementing and validating pricing models, Monte Carlo techniques

SUN YAT-SEN UNIVERSITY (2003-2007) Guangzhou, China

Bachelor's Degree in Mathematics and Applied Mathematics

- Coursework includes Calculus, Analytic & Abstract Algebra, ODE, PDE, Real Analysis, Algorithm, Data structure, Differential Geometry, Complex Variables
- Awarded Outstanding Graduate for Bachelor' s Degree at university level
- Won university' s scholarships through all academic years

COMPUTER SKILLS

Programming languages and software: C/C++/C#, Visual Basic, Matlab, Excel, Mathematica

Other

Languages: Mandarin (native), English (fluent)