Zachary Mabie

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EDUCATION

University of Minnesota - Twin Cities

B.S. Mathematics, minor in Computer Science

EXPERIENCE

Quantitative Trading Intern

Oct 2023 - Present

Minneapolis, Minnesota

Graduating: Dec 2024

Walleye Capital, LLC

- Trader assistant on an interest rates options market making / volatility trading desk
- Performed analytics to assist traders and researchers in the development of proprietary option pricing models and volatility curve fitters.
- Completed various projects using Java, Groovy, and Python to assist traders with option pricing, risk management, trade reconciliation, and data visualization to help traders make trading decisions.
- Shadowed traders to gain a deeper understanding of their trading decisions and studied flows to stay up to date with the rates market.

Software Engineer Intern

 $May\ 2023-Oct\ 2023$

The Bernard Group, Inc.

Minneapolis, Minnesota

• Full Stack Development using Java, Python, AWS, Cloud Computing, Serverless Computing

IMC Launchpad Trading Fellow

May 2023

IMC Trading

Chicago, Illinois

• 1 of 30 students invited to IMC's distinguished early-insights trading program

Extracurricular Leadership

President Aug 2023 – Present

MN Quants, University of Minnesota

• Managing and facilitating the progress of quantitative finance projects and research

Vice President, Co-Founder

March 2023 - Present

Machine Learning @ UMN, University of Minnesota

• Hosting machine learning workshops, Kaggle competitions, and advising machine learning projects

Projects, Awards, & Certifications

Akunacademy Options 201 Course | Akuna Capital

Nov 2023

• Completed course on options theory, volatility curves and skew, Greeks.

Winner - Lionhack 2023 | Decentralized Finance, Scaffold ETH, Solidity

April 2023

Built a decentralized marketplace that allows DAOs to issue and manage on-chain bonds for investors to purchase.

IMC Prosperity Trading Challenge | Python, Matplotlib

Mar 2023

Placed 92/8000+ participants

• Backtested and developed algorithmic trading strategies such as market making, pairs trading, ETF arbitrage

SKILLS

Languages: Python, Java, C, Groovy, JavaScript, HTML/CSS, jQuery

Frameworks/Libraries/Tools: AWS, React, Node.js, NumPy/Pandas, Matplotlib, Jupyter Notebook, Git

Leadership: Former Lieutenant in the Singapore Army (National Service)

Personal Interests: Sports betting, prediction markets trading, martial arts