

Anthony Rodriguez

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SUMMARY

Senior quantitative options trader with 7+ years at Chicago Trading Company and a multi-year track record in both position-taking and market-making across Index and Single-equity options, generating 8-figure PnL at 1.5+ Sharpe over multiple years. Deep expertise in the S&P and VIX complex, volatility surface modeling, and electronic execution. Seeking sub-portfolio manager role or a leadership trading seat.

EDUCATION

MA coursework in Financial Mathematics <i>University of Chicago</i>	Aug 2021 – March 2024 <i>Chicago, IL</i>
MSE in Systems Engineering <i>University of Pennsylvania</i>	Aug 2016 – May 2018 <i>Philadelphia, PA</i>
BSE in Systems Engineering and Mathematics, Minor in Statistics <i>University of Pennsylvania</i>	Aug 2013 – May 2017 <i>Philadelphia, PA</i>

PROFESSIONAL EXPERIENCE

Chicago Trading Company <i>Senior Quant Trader</i>	Aug 2018 – Present <i>New York, NY</i>
• Garden Leave • Head of Equity Options Discretionary Trading Head of the Single-Equity Discretionary Trading team to expand discretionary trading into single-equity options, focusing on large institutional flow and term structure.	March 2026 – Present Jan 2025 – March 2026
• Senior Quant Trader Traded equity index options on the Discretionary Trading team, focusing on VIX futures and S&P options. Designed and ran a family of skew carry, VIX basis, and smile strategies generating 8-figure PnL at 1.5+ Sharpe over multiple years.	July 2023 – Jan 2025
• SPY Electronic Options Trader Served as the primary SPY trader within the S&P options complex. Managed and optimized electronic execution across all exchanges and execution methods and contributed to vol position management and surface fitting. Designed and owned a smile alpha strategy generating 7-figure annual PnL across multiple index portfolios. Built proprietary auction execution logic for S&P, yielding a 7-figure PnL improvement during tenure.	Aug 2019 – July 2023
• SPX Floor Trader Rotated across positions on the SPX options floor to build market-making fundamentals and practical exposure to the game theory of open outcry trading.	May 2019 – Aug 2019
• Quantitative Trading Analyst Placed competitively in internal options mock trading competitions, completed firm options theory curriculum, and learned trading fundamentals on the Equity Derivatives desk.	Aug 2018 – May 2019
University of Pennsylvania <i>Teaching Assistant, MATH170: Ideas in Mathematics</i>	Aug 2017 – Dec 2017 <i>Philadelphia, PA</i>
• Sole TA for 90 students in this survey course covering set theory, introduction to proofs, and foundational topics. Led bi-weekly office hours and recitations; graded all homework and exams.	

PUBLICATIONS

Kizilkale, C., Rodriguez, A. , & Vohra, R. V. “Which Probability Matrices are Correlated Equilibria?” Manuscript submitted to <i>Games and Economic Behavior</i> (2026).
Rodriguez, A. “An Exploration of Vijay Krishna’s Conjecture for Matrix Games.” M.S. thesis, University of Pennsylvania (2018).

TECHNICAL SKILLS & CERTIFICATIONS

Computing Skills: Python (NumPy, Pandas, SciPy, Matplotlib, Jupyter), Microsoft Excel, $\LaTeX$
Domain Expertise: Options Pricing, Volatility Surface Modeling, Risk Management
Certifications: Series 57, Cboe Trading Permit Holder

INTERESTS, AWARDS, AND OTHER

Interests: Value Investing, Game Theory, Running, Basketball
Awards: 70% UChicago Merit Scholarship (2021), ESE Department Nominee for the Albert P. Godsho Engineering Prize (2018), Omega Honor Society (2017), David Colker Scholarship (2013–2016), Kappa Sigma Scholarship-Leadership Award (2015), National Merit Finalist (2013), National AP Scholar (2013), National Merit Hispanic Scholar (2013)
Games: No-Limit Hold'em, Pot-Limit Omaha, Riichi Mahjong, Go