Anthony Rodriguez

(954) 993-3276 | arodraf@gmail.com | LinkedIn

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 — Aug 2021 – March 2024
University of Chicago — *Chicago, IL*

MSE in Systems Engineering — Aug 2016 – May 2018
University of Pennsylvania — *Philadelphia, PA*

BSE in Systems Engineering and Mathematics, Minor in Statistics — Aug 2013 – May 2017
University of Pennsylvania — *Philadelphia, PA*

Professional Experience

Chicago Trading Company — Aug 2018 – Present
Senior Quant Trader — *New York, NY*

- **Garden Leave** — March 2026 – Present
- **Head of Equity Options Discretionary Trading** — Jan 2025 – March 2026
  Head of the Single-Equity Discretionary Trading team to expand discretionary trading into single-equity options, focusing on large institutional flow and term structure.
- **Senior Quant Trader** — July 2023 – Jan 2025
  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.
- **SPY Electronic Options Trader** — Aug 2019 – July 2023
  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.
- **SPX Floor Trader** — May 2019 – Aug 2019
  Rotated across positions on the SPX options floor to build market-making fundamentals and practical exposure to the game theory of open outcry trading.
- **Quantitative Trading Analyst** — Aug 2018 – May 2019
  Placed competitively in internal options mock trading competitions, completed firm options theory curriculum, and learned trading fundamentals on the Equity Derivatives desk.

University of Pennsylvania — Aug 2017 – Dec 2017
Teaching Assistant, MATH170: Ideas in Mathematics — *Philadelphia, PA*
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 Measures Are Strict Correlated Equilibria?" *Games and Economic Behavior*, 159, 442–443 (2026). doi:10.1016/j.geb.2026.07.006

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