Dan Rodriguez

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Investment Management Professional

Award winning portfolio risk manager and Chief Risk Officer responsible for risk assessment of investments, trading, hedging, financing, of all major asset classes in major regions around the globe. Collaborate with senior leadership in risk-based decision-making. Identify and implement risk controls to mitigate risks due to changes and expansion into new markets. Provide a full spectrum of offerings to clients. Understand and address lifecycle events of cross-asset class investment opportunities. Successful in creating and leveraging advanced quantitative methods to inform effective financial decisions, delivering competitive advantage and business growth. Highly skilled in financial modeling and analytics across diverse asset classes. Team builder and leader, communicating complexities to audiences in an easily understandable manner.

Highlights

- Portfolio Management
- Equities
- Market Risk
- Fixed Income
- Derivatives
- Structured Finance
- Predictive Analytics
- Stata
- Securities
- Quantitative Finance
- Commodities
- Corporate Finance
- Investment Banking
- Operational Risk Management
- Hedge Funds
- SQL
- Factor/Risk Modeling
- Regulatory Relationships
- Credit Risk
- Enterprise Risk
- Valuation
- Banking
- Financial/Commodity Markets
- Python, R

Professional Experience

CHIEF RISK OFFICER/CHIEF ECONOMIST 2022 - 2024

P. Schoenfeld Asset Management – New York, NY

- Advise CIO and firm's leadership on risk budgeting, allocation across themes, strategies, underlying positions, optimal portfolio composition, and effective hedge instruments and options for the portfolio.
- Influence the investment cycle from concept through implementation, evaluating risk exposure in terms of risks and rewards.
- Manage hedges for U.S. and non-US equities and the credit portfolio, determining opportunities for profitability through strategic shifts and hedging costs.
- Perform risk analyses of portfolios to develop observations, insights, and recommendations and assess results.
- Manage and improve Schoenfeld's risk platform, producing investment risk information at the portfolio, strategy and individual position levels.
- Lead client solutions efforts and analytical modeling to monitor and manage portfolio risk factors.
- Run quantitative investment solutions to enhance efficacy of the investment management process.
- Drive organizational and cultural change, promoting innovation to mitigate portfolio risk.

CHIEF RISK OFFICER/RESEARCH ECONOMIST 2018 - 2021

Light Sky Macro, LP – New York, NY

- Advised CIO on market and trading risk concerns, implementing multiple strategies for risk reduction, trading strategies, and underlying positions.
- Achieved optimal portfolio composition and delivered effective hedge fund instruments and options structures.
- Contributed to idea conception and critical paths and evaluated risk/reward tradeoffs for risk exposure.
- Conferred with sell-side researchers and analysts to understand and evaluate market views on all asset classes.
- Engaged subject matter experts to capture forward-looking risks and opportunities through analyses of sovereign and corporate bonds, equities, and commodities around macro catalysts and policy changes.
- Developed risk metrics with firm's risk team for presentation to investment committee.
- Advised current and potential investors about risk outlook and return across the portfolio.

SENIOR RISK OFFICER

Point 72 Asset Management, LLC – Stamford, CT 2014 - 2018

- Performed portfolio risk management oversight and helped control investment risk.
- Developed and delivered supervisory and managerial reports for risk management and performance attribution.

- Conducted ad-hoc analyses and quantitative risk analyses to assist portfolio management.
- Oversaw Global Macro Group portfolio managers in Samford, CT, New York City, and London offices.
- Provided data-driven insights to inform capital allocations for senior portfolio managers and advised of impacts of macro trends and global macro factors and interactions with equity market factors.
- Led development of best-in-class risk models including proprietary quantitative equity factor modeling and analytics, providing an edge in risk management and portfolio capital allocations.

MANAGING DIRECTOR/CHIEF RISK OFFICER 2007 - 2014
SYSTEMATIC MARKET-MAKING GROUP/AMERICAS EQUITY DIVISON
Credit Suisse – New York, NY

- Managed global front office Risk-IT team in New York and India.
- Accountable for risk management of a global, cross-asset trading portfolio consisting of long/short equity, quantitative trading strategies, statistical arbitrage, global macro strategies, convertible, volatility, and risk arbitrage, interest rate relative value trading, credit relative value trading, and private equity investments.
- Preserved **$500mm+** in six years by proactively managing=mg market and liquidity risk metrics for all portfolios, wind-down costs, and portfolio limits, developing liquidity risk profiles and downside loss estimates.
- Generated **$275mm** in gross aggregate revenue by managing trading, hedging, and wind-down of liquidated portfolios.
- Optimized risk exposure, supporting capital management for Global Equity Division by managing and trading equity, interest rate, FX, and credit derivatives in a global hedge portfolio with systematic models.
- Testified before the House Finance Committee and Federal Reserve, representing Credit Suisse during the finalization of the Dodd-Frank Act and Volcker Rule.

MORGAN STANLEY, New York, NY 2003 - 2007
Executive Director, Market Risk Methodology (2004 – 2007)

- Led a sophisticated and well-motivated 15-member team of quants in New York and Mumbai in developing risk metrics and factoring risk models for equities and credit.
- Provided scenario analyses for products traded in the Institutional Securities Group (ISG) portfolio.
- Advised senior risk managers about significant risk changes in the ISG portfolio.
- Engaged with regulators from the SEC, FDIC, Federal Reserve, and British equivalents on the firm's market risk methodology, relying heavily on the use of models to capture important elements determining prices and financial market sensibilities.

Vice President, Commodities Risk Monitor, Firm Market Risk (2003 – 2005)

- Supported risk managers in daily oversight of market risk including monitoring and analyzing daily exposure and by reviewing large, complex trading structures.
- Evaluated and balanced risks/reward trade-offs of structured transactions by the Commodities Division.

Other Relevant Experience

Senior Consultant, RISConsulting, LLC

- Led research team constructing econometric models to support securitization of asset-backed securities including auto and healthcare loans and life insurance policies.

Teaching and Research Fellowship, NSF Fellowship

- Completed research in financial econometrics for Nobel Prize-winning economist Franco Modigliani and labor econometrics for the Bureau of Labor Statistics.

U.S. Army Infantry Officer – Captain

- Commanded 150-member Light Infantry company, served on General Staff of Division Commander and completed Airborne School, Air Assault, and Ranger Courses; awarded Meritorious Service and Army Achievement medals.

Education

Ph.D., Economics, MIT, Cambridge, MA
National Science Foundation Fellowship

B. S., Economics, United States Military Academy, West Point, NY
Distinguished Graduate, Recipient of the Economics Award from the Class of 1930

Academic Appointments

Adjunct Professor, New York University 2013 - Present

- Teach Risk Management Course and Applied Analysis of Unstructured Text for the MS in Financial Engineering.

Adjunct Professor, Columbia University 2017 - 2018

- Taught the Financial Risk Management Course for the Master of Science in Enterprise Risk Management program.

Adjunct Professor, Fordham University Graduate School of Business 2011 - 2018

- Taught Portfolio Risk Management in the MS in Global Finance Program.

Faculty Member, Emory University, Goizueta Business School 1997 - 2003

- Taught applied economics and financial analysis for Executive MBA program, ranked 10th in the nation.

Publications

Rodriguez, Daniel (2024) "A Modern Application of the Solow Growth Model: Why So Many Economists Got It Wrong in 2023", Paper Accepted for the 2024 Edward A. Mennis Award for Best Paper by a Business Economist in 2024.

King, W.C., Sony, W., Chen, F., Rodriguez, D. and Flood, M. (2023) "A NORAD for Cyberintrusion: Accelerating the Time to Detection of Potential Data Corruption or Manipulation in the US Equities Market using Natural Language Processing and Machine Learning," Office of Financial Research Working Paper.

Rodriguez, Daniel (2012) "A Fourth Category of Risk: Regulatory Risks and Persistent Elevated Volatility," *Intelligent Risk*, Vol. 2, Issue 1, pp. 19 – 24.

Ward, A. J., Brown, J. A. and Rodriguez, D. (2009) "Governance Bundles, Firm Performance, and the Substitutability and Complementarity of Governance Mechanisms," *Corporate Governance: An International Review*, 17: 646–660. This publication earned the 2009 CGIR Best Paper Award.

Higgins, Matthew J. and Rodriguez, Daniel (2006) "The outsourcing of R&D through acquisitions in the pharmaceutical industry," *Journal of Financial Economics.* 80: 351-383.

Rodriguez, Daniel and Zavodny, Madeline (2003) "Changes in the Age and Education Profile of Displaced Workers," *Industrial & Labor Relations Review.* 56: 498-510.

Rodriguez, Daniel and Zavodny, Madeline (2001) "Family Structure and Sex Differences in Postdisplacement Outcomes," Federal Reserve Bank of Atlanta, Working Paper 2001-14, July.

Rodriguez, Daniel and Zavodny, Madeline (2000) "Are displaced workers now finished at age forty?" *FRB Atlanta Economic Review*, Issue 2.

Deinum, G., Rodriguez, D., Romer, T.J., Fitzmaurice, M., Kramer, J.R. and Feld, M.S. (1999) "Histological Classification of Raman Spectra of Human Coronary Artery Atherosclerosis Using Principal Component Analysis," *Applied Spectroscopy*. 53: 938-942.

Memberships/Qualifications/Awards

Qualifications:

- CFA Charterholder
- Harvard Business School Analytics Program 2020
- Previously attained the Series 7, 63, 3, 4, 55 & 24 licenses.
- Holder of the CAIA (Chartered Alternative Investment Analyst) ERP (Energy Risk Professional), FRM (Financial Risk Manager), PRM (Professional Risk Manager) designations.
- Hedge Fund Risk Management PRMIA Certification.

Memberships:

- Co-Regional Director of the NYC Chapter of PRMIA, from 2012-2014 with over 18,000 active members
- Member of AFA, CFA Institute, PRMIA, and the American Economic Association.
- Member of the National Association of Business Economists (NABE).

Awards:

- 2011 PRMIA Higher Standard Award for significant impact on the global practice of risk management, providing a substantial contribution to the mission of PRMIA and its members and commitment to establishing industry best practices and the highest standards of the profession.