ADVIK CHAUDHARY

Advikchau@uchicago.edu; Chicago, IL, 60637; Advikchau.com

EDUCATION

University of Chicago *B.A. Economics, B.S. Computer Science. Davis UWC Scholar.*	Chicago, IL
Relevant Courses: Honors Microeconomics, Systems Programming III, Mechanics, Algorithms.	Sept 2023–Dec 2026
GPA: 3.84/4.00 Major GPA: 3.95/4.00	

United World College of Southeast Asia (UWCSEA) *IB Diploma*	Singapore
GPA: 4.25/4.30 (Points: 44/45)	Aug 2019–Aug 2023

WORK & LEADERSHIP

Millennium Management *FICC, Trading Intern (re-offer)* — Singapore — Jun 2025–Present

- Re-offer of prior internship at same pod. Greater freedom to develop, and helping prior strategies developed get into live production, as advised by the PMs.
- Expanding CTA-style strategies into rates and other FX classes, and putting promising ones into production
- Developing systematic FX Options strategies

Millennium Management *FICC, Trading Intern* — Singapore — Aug 2024–Oct 2024

- Developed strategies & backtesting module (Python) for PMs, created $70k PnL during testing.
- Strategies included: IMM rolls seasonal study, UST auction dates vs. yields. Presented to PMs.
- Developed CTA-style systematic strategies (with variable positioning & drawdown management) and used genetic algorithms to routinely optimize parameters (in production).
- Created lightweight terminal-based app to display technical analysis and suggest trades.

Passion To Serve *Non-Profit, Founder* — Singapore — May 2020–Present

- Founded non-profit organization to tackle inequality in education and essential items, assisting over 18,000 beneficiaries in Singapore (children; migrant and domestic workers).
- Built team of 300 volunteers to date, securing over $160,000 in-kind funding. Partnerships with 8 NGOs, Singapore's Ministry of Manpower, and asset management firm.

BlueCrest Capital *Macro Strategy, Summer Analyst (Unpaid)* — Singapore — Jun 2021–Aug 2021

- Built strategy to identify trades by analyzing FX Options Vol market data and deriving implied correlations across currencies (app GUI in JavaScript/HTML/CSS with Python backend).
- Leveraged Bloomberg API for real-time data, Z-scores to detect deviations in implied vs. realized correlation, with automated email alerts, heatmaps, and charts.
- Optimized algorithm to handle 600+ currency pair combinations (G10 & Asian currency pairs).

ACADEMIC ACTIVITIES & COMMUNITY

NSP Education, Quant Trading, Edge Entrepreneurship *Student Organizations* — Univ. of Chicago — Oct 2023–Present

Neighborhood Schools Program: non-profit education for K–12 children in Greater Hyde Park.

Quant Trading: covered options, futures, ARMA, non-linear vol models (ARCH/GARCH).

Edge: lectures from CTA, software, and biotech founders. Pitched a college advising startup.

Quantum Computing (National University of Singapore) *Researcher* — Singapore — Oct 2022–Jan 2023

- Developed and compared classical and quantum models for mean-variance portfolio optimization using IBM Q quantum computers, documented in working paper, with Prof. Hua.
- Demonstrated the quantum model's superior performance, optimizing medium-sized stock portfolios (constant time vs. exponential), for scalable portfolio management.

AWARDS

Gold Award Recipient *National Youth Achievement Award (NYAA)* — Singapore — Jul 2022

Selected as one of 30 awardees in Singapore, between 16 and 30 years of age. Awarded by Mr Heng Swee Keat, Deputy Prime Minister of Singapore for non-profit work, among other activities.

SKILLS: Python, C, R, SQL, Bloomberg API, Qiskit (Quantum), Backtesting, Technical Analysis, Excel