

ADVIK CHAUDHARY

ADVIKCHAU@UCHICAGO.EDU | ADVIKCHAU.COM | CHICAGO, IL

EDUCATION

UNIVERSITY OF CHICAGO <i>B.A. Economics, B.S. Computer Science. Davis UWC Scholar.</i>	CHICAGO, IL
Selected Coursework: Honors Microeconomics, Discrete Math, Systems Programming, Mechanics.	SEP 2023–MAY 2027
GPA: 3.84/4.00 Major GPA: 3.95/4.00	

UNITED WORLD COLLEGE OF SOUTHEAST ASIA (UWCSEA) <i>IB Diploma</i>	SINGAPORE
GPA: 4.25/4.30 (Points: 44/45)	AUG 2019–AUG 2023

WORK & LEADERSHIP

MILLENNIUM MANAGEMENT <i>Trading Intern (FICC, Return Offer)</i>	SINGAPORE
<ul style="list-style-type: none">Returned to macro pod to backtest & develop FX Vol, FX carry, IRS strategies & FX monitorsImplemented prior research as live models (email alerts/automated trades); extended live CTA-style strategies to IR swaps (achieved ~\$0.5m on 1k USD DV01 historically).Created systematic FX Vol trading strategy with dynamic hedging; achieving materially improved drawdown control over standard hedging (daily delta neutralizing)Designed vol-based risk management for FX carry basket; ~2x returns by identifying shocks.	JUN 2025–SEP 2025

MILLENNIUM MANAGEMENT <i>Trading Intern (FICC)</i>	SINGAPORE
<ul style="list-style-type: none">Created CTA-style systematic strategies, with adaptive sizing, drawdown control, and genetic algorithms to optimize parameters monthly (currently in production).Developed seasonal forwards strategy (IMM rolls), created live PnL; presented to PMs.Researched macro/technical strategies (surprise index, UST auction effects, momentum-driven)Designed custom Python framework for systematic strategy development and live execution.Created lightweight terminal-based tool to display trade signal info from systematic strategies.	AUG 2024–OCT 2024

BLUECREST CAPITAL <i>Intern (Macro Strategy)</i>	SINGAPORE
<ul style="list-style-type: none">Built systematic strategy & alert system to identify opportunities in FX Vol market (Asia/G10)Analyzed implied/realized correlation spread across FX & commodity combinations.Leveraged Bloomberg API for real-time data and Z-scores to detect anomalies in implied/realized spread; automated email alerts with heatmaps and charts. Built web GUI with Python backend.Optimized algo to handle 600+ asset combinations, efficiently sending out time-sensitive alerts.	JUN 2021–AUG 2021

LEADERSHIP & COMMUNITY

PASSION TO SERVE <i>Founder (Non-Profit)</i>	SINGAPORE
<ul style="list-style-type: none">Founded non-profit organization to tackle inequality in education and essential items; supported over 18,000 beneficiaries in Singapore (children; migrant and domestic workers).Built team of 300 volunteers; secured over \$160,000 in-kind funding; partnered with eight NGOs, Singapore's Ministry of Manpower, and asset management firm.	MAY 2020–PRESENT

NSP EDUCATION, QUANT TRADING, EDGE ENTREPRENEURSHIP <i>Student Organizations</i>	UNIV. OF CHICAGO
<i>Neighborhood Schools Program:</i> non-profit education for K–12 children in Greater Hyde Park.	OCT 2023–PRESENT
<i>Quant Trading:</i> covered options, futures, campus visits and events from Chicago hedge funds.	
<i>Edge:</i> lectures from CTA, software, and biotech founders. Pitched a college advising startup.	

QUANTUM COMPUTING (NATIONAL UNIVERSITY OF SINGAPORE) <i>Researcher</i>	SINGAPORE
<ul style="list-style-type: none">Developed and compared classical and quantum models for mean-variance portfolio optimization.Used IBM Q quantum computers, and documented research in working paper with Prof. Hua.Demonstrated the quantum model's superior performance for optimizing medium-sized stock portfolios (constant time vs. exponential) and scalable portfolio management.	OCT 2022–JAN 2023

AWARDS

GOLD AWARD RECIPIENT <i>National Youth Achievement Award (NYAA)</i>	SINGAPORE
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.	JUL 2022

TECHNICAL SKILLS

Programming: Python, C, R, Bloomberg Terminal/API, Excel, Git, LaTeX, Neovim, Unix Scripting, SQL
Finance: Backtesting, FX Vol, Systematic Strategies, Live Trading Systems, Dashboards
Others: Hyper-parameter Optimization (Genetic Algorithms), Qiskit (IBM Quantum), Web (HTML/CSS/JS), Flask