

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
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) <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
• Returned to same macro pod to develop FX Vol strategies and productionize prior research; collaborating with PMs to evaluate strategy	JUN 2025–PRESENT

- Developing & backtesting systematic FX Vol strategies, employing vol surface creation via interpolation & SABR calibration.
 - Expanding CTA-style strategies into rates & other FX classes, refining logic and risk controls.
-

MILLENNIUM MANAGEMENT <i>Trading Intern (FICC)</i>	SINGAPORE
---	-----------

- 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 \$70k PnL live; 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.
-

BLUECREST CAPITAL <i>Intern (Macro Strategy)</i>	SINGAPORE
---	-----------

- 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, Z-scores to detect deviations in implied/realized spread, with automated email alerts, heatmaps, and charts. Hosted server with Python backend.
 - Optimized algo to handle 600+ asset combinations, efficiently sending out time-sensitive alerts.
-

LEADERSHIP & COMMUNITY

PASSION TO SERVE <i>Founder (Non-Profit)</i>	SINGAPORE
---	-----------

- 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.
-

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
---	-----------

- 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 <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
Finance: Backtesting, FX Vol, Systematic Strategies, Live Trading Systems, Dashboards
Others: Hyper-parameter Optimization (Genetic Algorithms), Qiskit (IBM Quantum), Web (HTML/CSS/JS)