

ADVIK CHAUDHARY

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

EDUCATION

UNIVERSITY OF CHICAGO *B.A. Economics, B.S. Computer Science. Davis UWC Scholar.* 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) *IB Diploma* SINGAPORE
GPA: 4.25/4.30 (Points: 44/45) AUG 2019–AUG 2023

WORK & LEADERSHIP

MILLENNIUM MANAGEMENT *Trading Intern (FICC, Return Offer)* SINGAPORE
JUN 2025–PRESENT

- Returned to same macro pod to develop FX Vol and FX carry strategies and productionize prior research; collaborating with PMs to evaluate models
- Developing & backtesting systematic FX Vol strategies (vol surface creation w/ SABR)
- Developing volatility-based risk-mangement to identify & hedge FX carry basket blowups.
- Expanding CTA-style strategies into rates & other FX classes, refining logic and risk controls.

MILLENNIUM MANAGEMENT *Trading Intern (FICC)* SINGAPORE
AUG 2024–OCT 2024

- 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 *Intern (Macro Strategy)* SINGAPORE
JUN 2021–AUG 2021

- 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.

LEADERSHIP & COMMUNITY

PASSION TO SERVE *Founder (Non-Profit)* SINGAPORE
MAY 2020–PRESENT

- 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.

NSP EDUCATION, QUANT TRADING, EDGE ENTREPRENEURSHIP *Student Organizations* UNIV. OF CHICAGO
Neighborhood Schools Program: non-profit education for K–12 children in Greater Hyde Park. OCT 2023–PRESENT
Quant Trading: covered options, futures, campus visits and events from Chicago hedge funds.
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.
- 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.

AWARDS

GOLD AWARD RECIPIENT *National Youth Achievement Award (NYAA)* 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