

ADVIK CHAUDHARY

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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>FICC, Trading Intern (re-offer)</i>	SINGAPORE
• Re-offer of prior internship at same pod, helping prior strategies developed get into live production, as advised by the PMs.	JUN 2025–PRESENT

- Expanding CTA-style strategies into rates and other FX classes, putting promising in production
 - Developing systematic FX Options strategies, with vol-surface creation and systematic signals
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MILLENNIUM MANAGEMENT <i>FICC, Trading Intern</i>	SINGAPORE
• Developed strategies & backtesting module (Python) for PMs, created \$70k PnL during testing.	AUG 2024–OCT 2024
• 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 <i>Non-Profit, Founder</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).	MAY 2020–PRESENT
• 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 <i>Macro Strategy, Summer Analyst (Unpaid)</i>	SINGAPORE
• 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).	JUN 2021–AUG 2021
• 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 <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, ARMA, non-linear vol models (ARCH/GARCH).	
<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.	OCT 2022–JAN 2023
• 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

SKILLS

Programming: Python, C, R, SQL, Bloomberg API, Excel, Git, LaTeX, Vim, 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)