ADVIK CHAUDHARY

Advikchau@uchicago.edu | <u>Advikchau.com</u> | Chicago, IL

EDUCATION

| UNIVERSITY OF CHICAGO B.A. Economics, B.S. Computer Science. Davis UWC Scholar. | Chicago, II |
|---|-------------------|
| Selected Coursework: Honors Microeconomics, Discrete Math, Systems Programming, Mechanics. GPA: 3.84/4.00 Major GPA: 3.95/4.00 | SEP 2023–Dec 2020 |
| UNITED WORLD COLLEGE OF SOUTHEAST ASIA (UWCSEA) IB Diploma | SINGAPORI |
| GPA: 4.25/4.30 (Points: 44/45) | AUG 2019–AUG 2023 |
| WORK & LEADERSHIP | |
| MILLENNIUM MANAGEMENT Trading Intern (FICC, Return Offer) | 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 Trading Intern (FICC) | SINGAPORE |
| • Created CTA-style systematic strategies, with adaptive sizing, drawdown control, and genetic algorithms to optimize parameters monthly (currently in production). | Aug 2024–Oct 2024 |
| • 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 |
| Built systematic strategy & alert system to identify opportunities in FX Vol market (Asia/G10) Analyzed implied/realized correlation spread across FX & commodity combinations. | Jun 2021–Aug 2021 |
| 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 |
| • Founded non-profit organization to tackle inequality in education and essential items; supported over 18,000 beneficiaries in Singapore (children; migrant and domestic workers). | May 2020–Present |
| • 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. 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. | Oct 2023–Present |
| QUANTUM COMPUTING (NATIONAL UNIVERSITY OF SINGAPORE) Researcher | SINGAPORE |
| • Developed and compared classical and quantum models for mean-variance portfolio optimization. | Oct 2022–Jan 2023 |
| 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 | SOL |

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)