

# DAISUKE FUJITA

## EXPERIENCE

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**NOMURA SECURITIES INTERNATIONAL** New York, NY  
Vice President, Systematic Trading (High Frequency Trading) 4/2011-2/2013

- Produced steady P&L (Sharpe Ratio of 5.0 in 2012) with intraday proprietary trading strategies in US equity
- Implemented trading strategies in C++ under low latency, multi-thread trading system
- Conducted back tests to develop/enhance new and existing strategies by analyzing tick level data
- Cooperated with technologists to reduce order latency in trading system co-located at Nasdaq and NYSE
- Ran and improved daily operations, including P&L calculations, reconciliation, and code deployment

**NOMURA SECURITIES INTERNATIONAL** New York, NY  
Associate, Quantitative Analytics 4/2009-3/2011

- Created algorithm trading strategies targeting opening/closing prices in US equity
- Developed US dark pool strategy with real time analysis on fills from 20+ dark pools
- Researched price anomalies caused by order imbalance at opening/closing auctions

**LEHMAN BROTHERS** New York, NY  
Capital Markets Summer Associate (Quantitative Trading and Analytics) Tokyo, Japan

- Researched dynamic weighting scheme for proprietary quantitative factor models 6/2008-9/2008
- Enhanced algorithm trading strategies by adding VWAP intraday profile and With Volume feature

**DAIWA ASSET MANAGEMENT (One of the top 3 investment management firms in Japan)** Tokyo, Japan  
Deputy Manager, Quantitative Research 2/2002-6/2006

- Modeled proprietary investment strategies, including global asset allocation, US Treasury and Japanese government bond models
- Created relative value strategies in fixed income and currencies for alternative investment fund

**DAIWA ASSET MANAGEMENT (AMERICA)** New York, NY  
Deputy Manager & Quantitative Analyst, Quantitative Research 7/1999-2/2002

- Modified global stock models by identifying forecast factors; estimated yield curves for Japanese government bonds; assessed accuracy of sell-side analyst earnings forecasts in the Japanese stock market
- Summarized, presented and discussed research results with consultants (finance professors) hired by Daiwa

**DAIWA ASSET MANAGEMENT** Tokyo, Japan  
Quantitative Analyst 4/1998- 7/1999

- Improved Japanese stock investment models with regression analysis

## EDUCATION

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**THE UNIVERSITY OF CHICAGO, BOOTH SCHOOL OF BUSINESS** Chicago, IL  
*Master of Business Administration* 9/2007-3/2009

- Graduated with Honors
- Concentrations: Econometrics and Statistics, Analytic Finance and Economics

**THE UNIVERSITY OF CHICAGO** Chicago, IL  
*Master of Science in Financial Mathematics* 9/2006-8/2007

- GPA: 3.9/4.0

**UNIVERSITY OF TSUKUBA** Tsukuba, Japan  
*Master of Arts in Management Science* 4/1996-3/1998

*Bachelor of Policy & Planning Sciences* 4/1992-3/1996

- Published "Modeling the Profiles of Japanese Independent Voters in Early 1996," *Behaviormetrika*, 1998

## ADDITIONAL

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- Proficient in C++/Linux, Python and VBA; familiar with Matlab, Bloomberg API, SQL and R
- Passed all three level exams of Chartered Financial Analyst (CFA)
- Eligible to work in the US (Green Card holder)