DAISUKE FUJITA

Strategy Summary

- 3 different, statistical arbitrage strategies in US equity
- Profit of $3.5m and Sharpe of 5.0+ (2012)

Skillsets

- Alpha idea generation
- Research with historical tick data
- C++ implementation
- Strong understanding on US auction mechanism
- Experience in latency reduction

Performance Statistics (2012)

[redacted]	Sharpe	Gross Notional	Max Drawdown	Max one loss
$3.5m	5.0+	$50m	~400k	~100k

- Positive [redacted] in every month
- Turnover: ~100%
- Holding period: 10 minutes to 24 hours

Strategy Breakdown (2012)

	Descriptions	[redacted]	Gross Notional	Sharpe
#1	Intraday; Reversion	$2.3m	$25m	~5.0
#2	Overnight; Reversion	$0.5m	$20m	~2.5
#3	Intraday; Momentum	$0.7m	$15m	~7.0