Martin T. Dengler

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Work Experience

0.2 YEARS
Sep 2023 to present

3igenvalue Capital Partners — **Austin and London**

Partner, *CTO*

Partner, with responsibility for all portfolio management system development, trading system, exchange links, risk management and reporting for new start-up crypto hedge fund.

2 YEARS
Dec 2021 to Sept 2023

8Fold Digital Asset Management — **Austin and New York**

Partner, *Quantitative Developer*

Partner, with responsibility for all portfolio management system development, trading system, exchange links, risk management and reporting for small start-up crypto hedge fund. Went from empty git repo to trading real money in less than three months. Continued to add features through 2023 (and fund made money).

2.5 YEARS
Dec 2017 to Dec 2021

WorldQuant, LLC — **London and New York**

Portfolio Management group, *Quantitative Developer*

Individual contributor python developer for seventy-five (75) portfolio manager team at $30 billion equity-focused systematic quantitative hedge fund. Full-cycle ownership of rapid-turnaround projects and second-line support for proprietary cross-PM simulation, trading, and analysis libraries. Top committer; scaled development cadence by 5x, contributors by 4x using gitlab/github/git, kubernetes, jupyter / ipython notebooks, RHEL/CentoS 5/6/7, Microsoft Windows 7/10, kubernetes, docker, airflow.

2.5 YEARS
Jul 2015 to Dec 2017

Teza Technologies — **Austin, TX, USA**

Quant group, *Quantitative Developer*

Hands-on full-lifecycle porting new alphas to Python and analysing new portfolio construction approaches for systematic, daily- to intraday-frequency futures trading strategies for $1.5 billion fund on in-house and cloud servers as part of two-person researcher & developer teams, with experience of futures (incl. calendar spreads) and equities.

1.7 YEARS
Aug 2013 to Apr 2015

Decura LLP — **London, England**

Quant group, *Quantitative Developer*

Trading- and research-focused development of a new analysis and risk management platform in Python used for systematic trading strategies and cross-asset structured products trading, using C++ analytics and C# pub/sub STP integration. In-house expert on Python code / ecosystem, reproducible deployments / testing; organised and delivered in-house talks and training.

0.633 YEARS
Dec 2012 to July 2013

J.P. Morgan **London, England**

Executive Director, *Front Office FX Cash Application Development Lead*

Hands-on, line-of-business-focused development for Front Office trading desks in 100% Python using in-house platform (distributed dependency graph, key-value store, compute grid) to double business throughput, process additional product types (Value-date options), and integrate new front-to-back flows (downstream clearing and settlement systems).

8 YEARS
July 2012 to Nov 2012

KBC Financial Products **London, England**

Executive Director, *Front Office Equity Derivatives IT*

Hands-on, desk-focused development for Front Office traders updating C++ CDO-squared Gaussian Mixture Model to support additional risk scenarios (including Vasicek loss distribution coefficient shocks).

August 2010 to June 2012

KBC Financial Products **Hong Kong SAR, China**

Executive Director, *Front Office Equity Derivatives IT*

Hands-on, desk-focused development for Front Office traders winding down Asian and Japanese Equity Derivatives businesses across two trading systems using a mix of Python, Java, C#, and C++: automated Asian- and Japanese- Equity derivatives pricing, market-making, position-keeping, and P&L processes for rainbow notes, warrants/options, delta 1 (futures, swaps, FX),

Feb 2004 to July 2010

KBC Alternative Investment Management **London, England**

Director, *Global Front Office IT*

Hands-on Front Office development team lead for $5.5 billion AUM KBC AIM Hedge fund trading Credit, Volatility, and Convertible Bond relative value arbitrage strategies. Ran team with eight (8) developers supporting all twenty (20) traders' use of real-time globally-distributed trading & risk management system. Front Arena (SunGard 3rd party system) was heavily modified (in Python and ADFL, a data-flow/functional language) and run real-time in parallel with the legacy system for 6 months. Coded warrant market-making trade order routing gateway to Euronext Brussels. Developed in Python, Java, C#, and C++ to support legacy business applications and processes for three trading desks.

7 YEARS
Sep 1997 to Jan 2004

CREDIT SUISSE FIRST BOSTON **New York and London**

Vice President, *Global PrimeView™application development manager - Securities IT*

Hired, led and managed a global team of twenty-three (23) application developers with a budget of over five million dollars ($5,000,000) servicing all external hedge fund users (1,400) and the internal business users (600) for Prime Brokerage group.

Education

DARTMOUTH COLLEGE **Hanover, NH**

A.B., June 1997; major in Computer Science.

- Courses included Artificial Intelligence (AI), Combinatorics (Discrete Mathematics), Linear Programming

Personal Details

Nationality USA & UK Citizenship (may work anywhere in USA, EU/EEA/EFTA)

Languages	German (proficient); Cantonese (beginner)
Hobbies	Fedora Linux / Red Hat Enterprise Linux (RHEL) enthusiast & RPM packager Contributor, One Laptop Per Child (OLPC) / Sugar Labs learning environment Contributor, Sun J2EE reference platform (Sun/Apache Tomcat v4.x CGI support) Ranked at topcoder.com IEEE Member since 1999