

# Martin T. Dengler

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## Work Experience

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| 2.5 YEARS<br>Dec 2017 to<br>present     | <b>WorldQuant, LLC</b><br><b>Portfolio Management group</b> , <i>Quantitative Developer</i>   | <b>London and New York</b> |
|   | 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<br>Jul 2015 to<br>Dec 2017    | <b>Teza Technologies</b><br><b>Quant group</b> , <i>Quantitative Developer</i>  | <b>Austin, TX, USA</b>     |
|   | 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<br>Aug 2013 to<br>Apr 2015    | <b>Decura LLP</b><br><b>Quant group</b> , <i>Quantitative Developer</i>   | <b>London, England</b>     |
|   | 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<br>Dec 2012 to<br>July 2013 | <b>J.P. Morgan</b><br><b>Executive Director</b> , <i>Front Office FX Cash Application Development Lead</i>  | <b>London, England</b>     |
|   | 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<br>July 2012 to<br>Nov 2012     | <b>KBC Financial Products</b><br><b>Executive Director</b> , <i>Front Office Equity Derivatives IT</i>  | <b>London, England</b>     |
|   | 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	<b>KBC Financial Products</b> <b>Executive Director</b> , <i>Front Office Equity Derivatives IT</i>	<b>Hong Kong SAR, China</b>
	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 2006 to July 2010	<b>KBC Alternative Investment Management</b> <b>Director</b> , <i>Global Front Office IT</i>	<b>London, England</b>
	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.	
Feb 2004 to Feb 2006	<b>Associate Director</b> , <i>Front Office IT</i>	
	Hired to start new hedge fund development group; responsible for trader-driven development projects, enhancements/maintenance of legacy trading system (Imagine), and technical review of new trading system candidates (Murex, Summit, Calypso, JRisk, Front Arena).	
7 YEARS Sep 1997 to Jan 2004	<b>CREDIT SUISSE FIRST BOSTON</b> <b>Vice President</b> , <i>Global PrimeView™ application development manager - Securities IT</i>	<b>New York and London</b>
	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.	

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## Education

<b>DARTMOUTH COLLEGE</b>	<b>Hanover, NH</b>
A.B., June 1997; major in Computer Science.	
<ul style="list-style-type: none"> <li>• Courses included Artificial Intelligence (AI), Combinatorics (Discrete Mathematics), Linear Programming</li> </ul>	

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## Personal Details

<i>Nationality</i>	USA & UK Citizenship (may work anywhere in USA, EU/EEA/EFTA)
<i>Languages</i>	German (proficient); Cantonese (beginner)
<i>Hobbies</i>	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