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Work Experience

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| July 2010 to present | KBC Financial Products
Director , <i>Front Office Equity Derivatives IT</i>
Seconded to Hong Kong to support Front Office traders separating and winding down Asian and Japanese Equity Derivatives businesses using a mix of Python, C#, C++, and Java. <ul style="list-style-type: none">• Developed real-time equity derivatives (warrants) market monitoring in Python.• Developed and automated Asian- and Japanese- Equity derivatives pricing, position-keeping, and P&L processes for rainbow notes, warrants/options, delta 1 (futures, swaps, FX) in Python and C#. Drove project front-to-back with cross-border and cross-functional teams.• Migrated all Front Office systems and users off of Hong Kong infrastructure, including significant coding, build, and deployment changes to two pricing / risk platforms in C# (option pricing) and Python (email shredding). | Hong Kong SAR, China |
| Dec 2008 to present | KBC Financial Products
Director , <i>Front Office Equity Derivatives IT</i>
Coded warrant market-making trade order routing gateway to Euronext Brussels. Developed in C#, Java, C++, and Python to support legacy business applications and processes for three trading desks. <ul style="list-style-type: none">• Coding and architectural design of warrant market-making software using Global Trading's GL/Win API (Win32 C++) to replace Excel-based prototype.• Reverse-engineered GL/Win TCP wire format to code smaller, faster Python-based trade order router / line handler.• Debugged and maintained pre-trade analysis C# GUI for Equity index option hedging and correlation trading desk. | London, England |
| Feb 2006 to Nov 2008 | KBC Alternative Investment Management
Director , <i>Global Front Office IT</i>
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. Responsible for IT development team with eight (8) developers supporting 20 traders and 80 operations / accountants / trading assistants on a real-time globally distributed trading & risk management system. <ul style="list-style-type: none">• 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. Automated feeds between systems and continuous reconciliation enabled a smooth, transparent transition period.• Helped design and architect global Sybase replication configuration• Implemented hardware and related infrastructure increases from three (3) servers to forty (40) in one year. | London, England |
| Feb 2004 | Associate Director , <i>Front Office IT</i>
One of two developers hired to seed 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). | |

Jan 2002	CREDIT SUISSE FIRST BOSTON Vice President , <i>Global PrimeView™ application development manager - Securities IT</i> 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 the Prime Services division's Prime Brokerage group.	London, England
Sep 1997	CREDIT SUISSE FIRST BOSTON Developer , <i>Equity Technology Department</i> Responsible for technical design and coding of the Prime Brokerage group's web portal, PrimeView; delivered using pioneering Java servlet technology in only three (3) months, producing the strategic tool for managing and reporting Prime Brokerage client portfolios.	New York, NY
Summer 1996 to Aug 1997	MORGAN STANLEY Consultant , <i>Client Technology Department</i> Coding and delivery of the award-winning first and second versions of the firm-wide strategic client workstation and client application delivery bus: ClientLink™.	New York, NY
Autumn 1995	Intranet Developer , <i>Morgan Stanley Global Services Division</i> Built Java- and Sybase-based application prototype that resulted in the allocation of resources to build an Internet-technology-based client workstation.	

Education

DARTMOUTH COLLEGE	Hanover, NH
A.B., June 1997; major in Computer Science. Major GPA 3.7 (out of 4.0)	
<ul style="list-style-type: none"> • Courses included Artificial Intelligence (AI), Combinatorics (Discrete Mathematics), Linear Programming 	

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>	Contributor, One Laptop Per Child (OLPC) / Sugar Labs learning environment Fedora Linux / Red Hat Enterprise Linux enthusiast Contributor, Sun J2EE reference platform (Sun/Apache Tomcat v4.x CGI support) Division I ranking at topcoder.com IEEE Member since 1999