Gene Boo Ee Jin

Quantitative Risk Professional

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Professional Summary

Experienced quantitative risk specialist with a strong background in financial derivatives, risk modeling, and data analytics. Proven track record in developing and validating risk models, leading teams, and delivering client-focused solutions across multiple asset classes. Skilled in Python, VBA, and cloud-based platforms with a passion for optimization and innovation.

Core Competencies

- Financial Derivatives & Risk Modeling
- Quantitative Analysis, Optimization, Data Analysis
- Python, VBA, C++, SQL, R, Matlab
- Market & Operational, Traded & Non-traded Risk (IRRBB, Liquidity)
- Monte Carlo Simulation, Quadrature, Copula Modeling, Euler Allocation, FFT, PCA
- Exotic Derivative Pricing, Enhanced Greeks, Hedging Strategies
- Product Demonstrations & Client Engagement
- Team Leadership & Mentorship
- Policy & Workflow Development
- Data Visualization & Statistical Modeling

Professional Experience

Ambank Group – Kuala Lumpur

TMR Projects| Mar 2025 – Present

- Provided insight on SA-CCR implementation across the asset classes
- Provided insight and assistance to TMR on implementation and optimizing Dupire PDE Local Volatility surface building in Python for their VaR-testing engine
- Developed optimized Python frameworks for fast and quick converging Monte Carlo
- Provided insight on IRRBB pre-payment modeling

Tools: Python, Excel VBA

Qontigo, AxiomaRisk – Hong Kong

Product Specialist | Dec 2021 – Jun 2023

- Led pre- and post-sales engagements for AxiomaRisk and Performance Attribution solutions.
- Delivered client demos and workflow consultations across multi-asset classes including FX, Fixed Income, ESG, Crypto, and Private Assets.
- Developed Python scripts using AxiomaRisk API for automation and reporting.
- Built Excel tools using XLWings for real-time data integration.
- Collaborated with product, sales, and engineering teams for client success.

Tools: Python, Pandas, Excel VBA, Salesforce, AxiomaRisk API

Maybank Group – Kuala Lumpur

Senior Quantitative Analyst, Group Non-Financial Risk | Sep 2019 – Aug 2021

- Designed Monte Carlo+bootstrap models for Operational Risk VaR, ES, and capital allocation – taking into account historical and ex-ante distributions simultaneously
- Applied Gaussian & T-copulae for tail-risk aggregation across business units, for risk allocation using Euler allocation method
- Built a COVID-19 R_0 model using polynomial regression for return-to-office planning.
- Created Python-based distribution fitters and FFT convolution tools, for custom distribution mapping

Tools: Python, Excel VBA, SQL

Head of Market Risk Model Validation | Mar 2014 – Mar 2019

- Led a regional team validating market risk models for traded and non-traded portfolios.
- Presented validation results to senior management and regulators (MAS, BNM).
- Developed independent pricing and risk model validation tools.
- Authored model documentation and validation frameworks.

Tools: Python, Excel VBA, C++, R, Octave, MySQL, Riskatcher, Front Arena

Ambank Group – Kuala Lumpur

Senior Quantitative Analyst, Group Market Risk | Apr 2009 – Mar 2014

Pilot Multimedia – Kuala Lumpur

Risk Specialist (Software Project) | Jun 2007 – Jan 2008

Fortis Bank SA (now BNP Paribas Fortis) – Brussels

Market Risk Analyst | Aug 2006 – Jan 2007

Electrabel SA (now ENGIE Electrabel) – Brussels

Contracts Analyst | Aug 2000 – May 2006

Education

MBA, Global Management
Hochschule Bremen, Germany | Graduated: Sep 1999 | Grade: 1.0

BA, Business Administration
University of Hertfordshire, UK | Graduated: Mar 1998 | Second Upper Honours

Certifications

- AICB – Risk Management in Banking: Principles and Framework
- AICB – Risk Models, Capital & Asset Liability Management
- Microsoft Visual Basic 6

Technical Skills

- Languages & Tools: Python, VBA, C++, R, SQL, Excel, MySQL, Octave, SAS, HTML, JavaScript, CSS
- Libraries & APIs: Pandas, NumPy, SciPy, Requests, XLWings, NiceGUI (FastAPI), RESTful APIs

Hobbies

Developing personal websites and quantitative tools:
- FunkyGraffy – https://funkygraffy.onrender.com

- Fit_It!

- Convolve_It!

Developing electronic music (lo-fi, house, drum & bass)

Developing and playing video games

Billiards and other table sports