Gene Boo Ee Jin

# Quantitative Risk Professional

📧 gene.boo@aol.com | gene.boo@gmail.com

📞 +60-17-293 5647 (WhatsApp) | +852-6507 8429 (HK only)

🏠 21 Jalan Terasek 8, Bangsar Baru, Kuala Lumpur, 59100

# 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 R₀ 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/) – <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