CURRICULUM VITAE OF BOO EE JIN, GENE

Quantitative Risk Professional

CONTACT

eMail	gene.boo@aol.com (Main)	gene.boo@gmail.com (Secondary)
Phone	+60-17-293 5647 (WhatsApp possible)	+852-6507 8429 (only while in HK)
Address	21 Jalan Terasek 8, Bangsar Baru, Kuala Lumpur, 59100	

FOCAL POINTS

Markets-related products & financial derivative pricing, risk modeling	Statistics, data-treatment, quantitative analysis & optimization
Quantitative / math coding & documentation	Team leadership & junior coaching
Policy & workflow authoring	Market & Operational Risk

EXPERIENCE

AXIOMARISK PRODUCT SPECIALIST

QONTIGO, AXIOMARISK, HK (Dec 2021 - Jun 2023)

- Pre- and Post-sales role for Qontigo's AxiomaRisk (ex-ante) and Performance Attribution (ex-post) solution suite, aimed at buy-side clients. Met with customers to discuss needs, building rapport and providing product and workflow recommendations based on their needs.
- Showcased demos of the Azure cloud-based solutions' capabilities including risk statistics (VaR, ES, Liquidity days-to-trade, etc) in parsimonious, risk-factor, as well as principle components modes. The solution could handle Multi-asset classes, including FX, Fixed Income, Commodities, ESG, Private Assets, Credit, Cryptocurrency, et al. A good understanding of the inner workings of the asset classes was required, as well as Qontigo's proprietary economic factors.
- Solid understanding of risk as well as the metrics computations was required in order to explain as well as validate the numbers and their transformations to the clients (pre- and post-sales).
- Liaised with the product team, sales team as well as IT engineering teams to provide quick speed-to-query responses.
- Wrote customized Python (AxiomaRisk API & Pandas) scripts to handle automated tasks for population of positional data as well as extraction of reports for various clients with specific requirements in their daily workflow, alongside internal documentation for continuity.
- Developed internal proof-of-concepts e.g. using XLWings Python-library to directly create Excel functions that enable automated pulling of market data and AxR statistics into Excel
- Utilised: Excel VBA, Python, AxiomaRisk API, Salesforce et al.

SENIOR QUANTITATIVE ANALYST, GRP NONFINANCIAL RISK

MAYBANK GROUP, KL (Sep 2019 - Aug 2021)

- Developed a Monte Carlo bootstrap approach to yielding Operational Risk loss distributions, VaR, ES, and Euler Allocation (Risk-based capital allocation) statistics.

- Incorporated VaR and ES aggregation techniques using Multivariate Gaussian & T-copulae that can handle arbitrary loss-distributions correlated extreme tailend joint-loss-probabilities across different business lines/units.
- Created and automated an Excel+VBA-based Covid-19 R0 model based on Polynomial regressions on growth rate vs recovery rate, for estimation of R0 statistic. This was used for planning 'return-to-office' strategies
- Developed automated Risk-weighted Asset form/template to be dispersed bank-wide amongst different business-lines for capture of new and/or emerging risks that have been identified and classified
- Developed continuous distribution-fitter in Python, to attempt finding best-fits of known continuous-type distributions to empirical data.
- Developed FFT-based convolution code in Python to combine joint-distributions of arbitrary nature - this would lay the groundwork for possibility of combining loss distributions
- Utilised: Excel VBA, Python

HEAD OF MARKET RISK MODEL VALIDATION

MAYBANK GROUP, KL (Mar 2014 - Mar 2019)

- Led a regional 5-pax quantitative team (located in Singapore and Kuala Lumpur) to perform the role of Market Risk model validation supporting Maybank Group.
- Provided assurance to upper management and banking supervisory bodies (MAS, BNM) on the integrity and fitness-for-purpose of market risk models, covering both Traded (FX, EQ, Commodities, IR & Credit Derivatives) and Non-Traded (Liquidity, IRBB) aspects of market risk.
- Hosted the monthly Model Validation Acceptance Committee meetings chaired by the GCRO, as a business-level model validation assurance provision, presenting the results of the pre- and post-BAU independent validation results.
- Developed proprietary code for independent review of the front office as well as risk models. (E.g. FXO, IRO, Equity Derivatives pricing, VaR, PFCE, ES).
- Liaised with external consultants and vendors to ensure the outsourced teams and reports met the Bank's internal standard, as well as capital and regulatory compliance and security requirements.
- Provided input to the Group Model Development department on modelling depositor behaviour in non-maturing assets and liabilities, for liquidity and IRRBB risk management and capital allocation.
- Authored model documentation as well as set the standard across the Bank on documentation.
- Authored and updated workflow policy and framework documents for Market Risk Model Validation team, including the establishment of fair comparison thresholds, failure determination, and action/treatment thereof.
- Utilised: Excel VBA, C++ (.xll), Python, Octave, R, MySQL, Toad, K+, Riskatcher, KSP, Front Arena

EARLIER VENTURES

SENIOR QUANTITATIVE ANALYST, GROUP MARKET RISK
AMBANK GROUP, KL (Apr 2009 - Mar 2014)

RISK SPECIALIST FOR A SOFTWARE PROJECT
PILOT MULTIMEDIA, KL (Jun 2007 - Jan 2008)

MARKET RISK ANALYST
FORTIS BANK SA (now BNP PARIBAS FORTIS SA), BRUSSELS (Aug 2006 - Jan 2007)

CONTRACTS ANALYST
ELECTRABEL SA (now ENGIE ELECTRABEL SA), BRUSSELS (Aug 2000 - May 2006)

EDUCATION

Hochschule Bremen	MBA - GLOBAL MANAGEMENT	Note 1,0	Grad. Sep 1999
U. of Hertfordshire	B. A. (Bus. Admin)	2nd Upper Hon	Grad. Mar 1998

SKILLS KEYWORDS

• Product Demonstrations	• Team Management	• Technical Expertise
• Product Knowledge	• Data Analysis	• Requirements Gathering
• Product Positioning	• Sales Support	• PCA & Factor Analyses
• Algorithm development	• Econometric analysis	• Optimization techniques
• Polynomial regression	• Data Visualization	• Market & Op Risk
• Statistical modeling	• Coding (Python, VBA, C)	• Multi-asset class
• Microsoft Azure Cloud	• Client Communication	• RESTful APIs
• Pandas Library	• NumPy & SciPy Library	• Requests Library

EXTRA CERTIFICATIONS

- AICB - RISK MANAGEMENT IN BANKING: PRINCIPLES AND FRAMEWORK
- AICB - RISK MANAGEMENT IN BANKING: RISK MODELS, CAPITAL & ASSET LIABILITY MANAGEMENT
- MICROSOFT VISUAL BASIC 6