

Senior Data Scientist

Copenhagen, Denmark

Do you want to work with data engineering, platform development, and data-based automated processes within Saxo's Financial Crime Prevention (FCP)?

About the job

Saxo is an investment bank with high speed, global colleagues, and a strong focus on using technology and data to prevent financial crime. We are looking for a Senior Data Engineer to join the FCP Modelling & Development team.

FCP Modelling & Development is part of the 1st Line of Defence in Group Operations and is located in Saxo's headquarters in Hellerup. The team works with models and data-based automated processes used across FCP. The goal is to ensure that these data assets and processes are sound, fit for purpose, adequately documented, secure, and regularly reviewed.

Responsibilities

- Build, operate, and continuously improve reusable AML data products, data-modelling components, and user-facing interfaces, with clear ownership, lineage, documentation, quality controls, and production reliability.
- Design robust ETL pipelines and integration interfaces for operational, analytical, model-development, and external-platform use cases, enabling secure and efficient data exchange across internal and external systems.

- Translate FCP and AML requirements into durable, adaptable production systems, contributing to solution architecture decisions on design patterns, system scalability, regulatory compliance, and flexibility across AML processes.
- Partner with FCP and AML subject-matter experts on transaction monitoring, customer segmentation, scenario development, client risk rating, surveillance support, and AML-related development initiatives that strengthen financial crime prevention capabilities.
- Define automated checks for completeness, consistency, validity, reconciliation, source-to-target integrity, architectural integrity, security, performance, and governance standards.
- Own observability, alerting, incident response, backfills, runbooks, performance tuning, production support, and operational resilience for critical data assets.
- Raise engineering standards through design and code reviews, mentoring, reusable patterns, clean and well-documented code, test-driven development, secure coding practices, CI/CD pipeline optimization, automated testing, and continuous improvement.

What you bring

- 5+ years of experience in data engineering, software engineering, or a related production data role.
- Strong Python, SQL, and Spark skills, with experience building and maintaining production data pipelines and data models.
- Practical experience with modern data platforms such as Databricks, Kafka, Snowflake, Airflow, Azure, or similar technologies.
- Experience supporting ML workflows, including feature engineering, feature data preparation, dataset versioning, reproducible training and validation datasets, model-validation support, and production-ready model inputs.
- Deployment skills for production workloads, including CI/CD, containerized services, and Kubernetes or similar orchestration platforms.
- Strong understanding of authentication, authorization, data access controls, encryption, secure handling of sensitive data, and practical data-security patterns using Azure services such as Microsoft Entra ID, Azure Key Vault, Azure RBAC, and Managed Identities.
- Hands-on experience maintaining production data pipelines, including data quality testing, reconciliation, lineage, metadata management, documentation, monitoring, and operational controls.
- Experience with financial crime prevention in regulated financial services, including AML, KYC/CDD/ODD, sanctions screening, transaction monitoring, client risk rating, and market-abuse surveillance support.
- Experience with GDPR-sensitive data, audit evidence, regulator-facing reporting, or data governance in control-heavy environments.
- Nice to have: experience with data quality validation tools e.g. Great Expectations (GX), dbt-expectations, Soda, Deequ, or Microsoft Fabric.
- Clear communication in English with technical and non-technical stakeholders.

We get curious people invested in the world

When you work at Saxo, you become a Saxonian and part of a purpose-driven organisation, where good ideas are always taken seriously, and where you can make a true impact. We are invested in your development, and you can expect a robust career from day one when you join Saxo – no matter which role you take on.

You will join 2,500 other ambitious colleagues across 11 countries and become part of an international organisation. Working in Saxo, you will get to meet colleagues from many different cultures and backgrounds, and you should know that we value diversity and inclusion and see it as a genuine source of strength to drive growth, foster innovation and

position us for long-term success.

We encourage an open feedback culture and supportive team environments enabling employees to grow and fulfil their career aspirations.

When you bring passion, curiosity, drive and team spirit, your learning journey will be dynamic and your career opportunities in Saxo will be immense.

At Saxo we don't just offer a job – we offer an opportunity to invest in your future!

How to apply :

Click here to create an account and upload your resume and a short motivation. We look forward to getting to know you better!

Saxo Bank
Hellerup, 2900 Hellerup
www.home.saxo

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Løbende jobsamtaler
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