

## The Bank of East Asia, Limited

### About the company

The Bank of East Asia, Limited

### Internship Information

Internship in FinTech for Market and Interest Rate Risk Areas.

**Name of Department(s) offering internship positions:**  
Market and Interest Rate Risk Management Section  
Asset and Liability Management Department

**Internship Duration:** 12 months

**Internship Period:** June / 2021 – June / 2022

### Intern's Job Description

#### Job Duties:

- To assist in financial instrument risk and valuation model validation matters.
- Financial instruments include derivatives and structure products (with underlying in foreign exchange, equity and interest rates)
- To participate in various projects.

After the program, candidate is expected to have below FinTech take-away :

- Practical understanding of financial instruments (plain vanilla and structure products).
- Better understanding of financial instruments risk and valuation models (other than from text book knowledge)
- Knowledge of risk and valuation model validation
- Hands on knowledge of market well known risk or valuation systems (such as Bloomberg, Numerix, Murex, MSCI RiskManager)

#### Requirements:

(A) Education Background:

Bachelor or Master Degree

(B) Discipline Preferred:

- Mathematics or
- Physics or
- Risk Management or
- Statistics or
- Quantitative Finance

(C) Technical Skills:

SQL, VBA or related analytic tools is an advantage

(D) Language Proficiency:

Proficiency in English and Chinese

(E) Others:

- Knowledge on the nature and exposure of financial products
- Mature, able to work independently under pressure and cooperate well with teammates and business partners

Enquiry email (if any):

Olivia Fung

Senior Manager

Market and Interest Risk Management Section

Asset & Liability Management Department

Risk Management Division

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