

## JOB DESCRIPTION

**Business:** FI/FM Risk, ING Bank N.V., Seoul Branch  
**Position:** Analyst in FI/FM Risk (Staff – Manager)  
**Reporting to:** Head of FI/FM Risk Korea

### DUTIES AND RESPONSIBILITIES

#### Overview

Analyst in FI/FM Risk is responsible for P&L and Market Risk control and analysis in ING bank Seoul Korea. The business lines covered are FX & Rates Trading and Treasury.

#### Main Responsibilities

As an Analyst in FI/FM Risk function, principal tasks and responsibilities will be:

- Produce daily P/L and Market Risk report with appropriate attribution analysis to be agreed with front office.
- Perform Market Risk control and analysis by monitoring positions & risks of financial market business against various limits granted.
- Analyze Market data and parameters used for risk control.
- Ensure valuation method and perform price testing for various Financial Products & Derivatives.
- Review backtesting result to submit to Head office and local regulator.
- Review Market risk result in compliance with new book structure and business structure.
- Perform annual review of Product Mandate of Financial Markets.
- Perform other day-to-day or ad-hoc internal control tasks.
- Support to perform various internal projects led by MRMPC.
- Support to meet regulatory requirements in terms of Market risk Control.

#### Person Specifications

To be considered for this role, the applicant would ideally possess the following pre-requisites:

- University degree;
- Preferred Major in Mathematics, Physics, Computer Science, Electronic Engineering, and other Engineering;
- Logical thinking and good sense at numbers;
- Preferred experience of any programming language such as C, C++, Java, Visual basic, Python, Ruby, etc.;
- Strong team player with hands-on attitude; and
- Good command of English, both speaking and writing.

Candidates who are interested in this job position should apply directly through ING Career Website: <https://www.ing.jobs/global/careers/job-opportunities/vacancy/analyst-in-fifm-risk.htm?org=searchresult>

Please note that the application deadline for this job position is **16 October 2022**. Interviews will be held on a first-come first-served basis.

**Need more information?**

Contact **Eunyoung Yoo** (Telephone no. 02-317-1595 / Fax 02-317-1598)

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