



AGRI EUROPE CYPRUS LTD, as a parent financial holding company, consolidates bank assets of our Banking Group, thus representing the leading financial holding company in the region that consists of the following recognised financial institutions operating in the territory of Southeast Europe: Gorenjska Banka, AIK Banka, MV Investment and GB Leasing.

AEC Banking Group operates with a clear focus to meet the unique financial needs of all clients. It is a growth-oriented full-service financial institution serving businesses and individuals across SEE region, through extensive branch network. The Group is pursuing growth in a responsible and sustainable manner, fostering social and economic well-being in the places where we live, work, and give back. As the sound financial institution, dedicated towards sustainable growth and development, by sharing good practice, knowledge, and experience and with rational strategic investments, we are focused on further enlargement of our presence and strengthening of our position within regional market and Europe.

To enable us to support our significant growth, our office is currently looking for a motivated and experienced candidate for a position:

## Risk Controlling Specialist (Market and Liquidity Risk)

### Job description:

- Identification, measurement, control, and monitoring of market, IRRBB and liquidity risks
- Monitoring of the internal and regulatory limits for on the Group level and initiation of escalation process
- Close cooperation and support to all subsidiaries in the market and liquidity risks management area in order to ensure timely and accurate control and reporting
- Performing of sensitivity analysis and stress test for market, IRRBB and liquidity risks and control of the subsidiaries compliance with the Group Policy on stress tests
- Preparation of regular internal and regulatory reports on market, IRRBB and liquidity risks exposure in accordance with ECB/EBA regulation, Group internal policies and procedures as well as ad-hoc reports per request
- Participation in preparation of Group policies, methodologies, procedures, frameworks related to market and liquidity risks management and control of the subsidiary compliance within Group internal acts
- Participation in development, implementation and improvement of models and instruments for measurement and assessment of market and liquidity risks, participation in various projects and close cooperation with IT
- Monitoring of changes and implementation of regulatory requirements related to market and liquidity risks management on the Group level and monitoring of implementation on subsidiary level
- Internal capital and liquidity adequacy assessment (ICAAP/ILAAP) on the Group level - market, interest rate and liquidity risks in regular and stressed conditions; projections of different ratios
- Coordination of preparation and implementation of Group Recovery plan
- Continuous work on improvement of data quality and automatization of reporting process

### Educational & Technical skills requirements:

- University degree or higher in economy, business administration, management, or organizational background
- Minimum 3 years of experience in risk controlling
- Fluent in English
- Extensive knowledge of the MS Office, knowledge of SAS preferred, etc.
- Responsibility for timely execution of tasks and orientation towards achieving goals
- Able to work autonomously and as part of an international team
- Ability of structured and analytical functioning and thinking

**Location of work:** Belgrade, Serbia or Ljubljana, Slovenia

If you are interested in this opportunity, please apply, and send your CV in English on e-mail address: [hr\\_office@agriurope.com.cy](mailto:hr_office@agriurope.com.cy)

AEC Banking Group reserves the right to contact selected candidates.