



AGRI EUROPE CYPRUS LTD, as a parent financial holding company, consolidates bank assets of our 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, Eurobank Direktna, M&V Investments, AIK Leasing and GB Leasing.

Our 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 for Market and Liquidity Risk (m/f)

Job description - key points:

- Identification, measurement, control and monitoring of market (including interest rate risk in the banking book (IRRBB) and credit spread risk in the banking book (CSRBB) and liquidity risks
- Close cooperation and support to all Subsidiaries in the market and liquidity risks management area
- Performing of sensitivity analysis and stress test for market 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 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
- Monitoring of the risk appetite and other internal and regulatory limits on the Group level and initiation of escalation process (e.g. RAS, Liquidity Contingency plan limits, Recovery plan limits, additional monitoring metrics in the area of liquidity and market risk etc.)
- 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 and liquidity risks in regular and stressed conditions
- Preparation and implementation of Group Recovery plan in the market and liquidity risk area including the collection of data from the subsidiaries
- Continuous work on improvement of data quality and automatization of reporting process

Educational & Technical skills requirements:

- University degree or higher; economy, business administration, management, or organizational background
- Minimum 3 years of experience in market and liquidity risk controlling
- Certifications in respective work area are preferred
- Advanced computer software skills including Excel (SAS, Power BI would be considered as an advantage)
- Strong level of accuracy and attention to detail
- Able to work autonomously and as part of an international team
- Fluent in English

Location: Belgrade, Serbia or Ljubljana, Slovenia

If you are interested in this opportunity, please apply, and send your CV in English on e-mail: HR_office@agrieuropa.com.cy.

AEC Group reserves the right to contact selected candidates.

AEC Group is an Equal Opportunity Employer and we are actively promoting equality of opportunity for all. We welcome all applications from a wide range of candidates. Selection for roles will be based on published set of criteria for individual job position.