



Nikolay Tanev

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Nationality: Bulgarian

EDUCATION

September 2014-2016

Erasmus University, Rotterdam School of Management

MSc Finance&Investments, Overall grade: 8.1/10

Thesis: Can the effects of fiscal consolidations on economic output be moderated by the level of political risk, the government fragmentation and the ideology of ruling party? (8.5/10)

Relevant courses: Risk Management, Corporate Finance, Investments, Banking & Financial Intermediation

September 2005 – July 2009

Sofia University St. Kliment Ohridski, Faculty of Business Administration

Bachelor in Business Administration, Overall grade: 5.1/6

September 2003 – July 2007

Sofia University St. Kliment Ohridski, Faculty of Philosophy

BA in Political Science, Overall grade: 5.8/6

WORK EXPERIENCE

June 2017-present

Allianz Bank Bulgaria JSC,

www.allianz.bg

Banking institution

Sr. Analyst Market, Liquidity and Operational Risk

Responsible for measuring, monitoring, reporting and enforcing limits in relation market risk – interest rate, equity, FX. Hands-on experience with various types of VaR models, sensitivity analysis. Preparation of periodic stress testing scenarios and backtesting procedures. Supervision of liquidity risk limits, MM exposures. Execution of daily mark-to-market revaluation of portfolios. Assist the CRO to improve the risk management framework, policies, and procedures. Periodic and ad-hoc reporting to the CRO, the MB, the Group risk of Allianz SE and the regulators. Preparation of ALCO materials in terms of relevant risk factors. Supporting input into key documentation including the ICAAP, ILAAP, Risk Strategy and Appetite, etc.

March 2012-May 2017

AGB Finance JSC,

www.agbifinance.com

NBFI

Financial Analyst, Non-executive Board Member

Participated in the development and implementation of budgeting and strategic planning, monitoring of annual budget realization, Oversaw compliance practices and procedures of company personnel in regard to the Law

on Credit Institutions, Designed counseled and implemented company compliance procedures and policies in regard to the amendments in the Law on Credit Institutions regarding NBFIs. Participated in the preparation and implementation of an in-house credit rating model.

October 2009-March 2012

AGB Finance JSC,

www.agbifinance.com

NBFI

Loan Officer

Achieved a portfolio increase of over 60% between 2010 and 2012 of the regional office. Assessed loan applications, Conducted credit analysis of companies and individuals, Setting credit policies, and procedures in conjunction with management.

September 2006 – August 2009

Political Capital Bulgaria LLC, part of Political Capital Policy Research & Consulting Institute Hungary,

www.politicalcapital.hu

Consultancy

Sr. Analyst

Led a team of 3 conducting economic and policy research and consulting, Prepared the economic risk warning section for PC Hungary custom analytical products, on demand analyses of business regulation and political risk.

September 2005– September 2006

Industry Watch Group LLC,

www.iwatchbulgaria.com

Consultancy

Jr. Economist

Participated in research and preparation of quarterly economic reports of financial wealth of households, housing market and labor costs in Bulgaria.

LANGUAGE SKILLS

Bulgarian: mother tongue

English: fluent.

Italian: fluent

Spanish: fluent

French: working level

MISCELLANEOUS

CFA Level II candidate

PUBLICATIONS:

Over 50 publications for local daily, weekly newspapers and magazines including Businessweek Bulgaria magazine, Tema magazine, Class daily (Bulgarian partners of FT), BM (Bulgarian partners of The Economist)

STATISTICAL ANALYSIS:

Advanced statistical methods for econometric modelling. Software: Stata, Eviews, R

DATABASES:

Experience with finance databases (Bloomberg, Thomson-Reuters, WRDS, IMF and others)

ADDITIONAL INFORMATION

Lived in 3 countries

Broad experience in different fields with an ability to upskill rapidly