



Located in Frankfurt, ProCredit Holding brings together a group of banks for small businesses (the "Hausbank" concept) and for ordinary people wishing to save and to conduct their banking business on a fair and transparent basis. ProCredit operates in developing countries and transition economies, as well as in Germany.

ProCredit Holding, the group's parent company, is seeking to hire for its Credit Risk Management Team in Frankfurt am Main a dedicated

## Risk Quantification and Data Handling Specialist (m/f)

### Responsibilities and tasks:

- Actively supporting the further development and/or validation of internal models for quantifying credit risk and input parameters
- Autonomously managing data sets required for input parameters
- Assisting in various analyses in the area of credit risk controlling
- Autonomously managing projects related to credit risk quantification, including data infrastructure and quality
- Actively supporting the credit risk management team in the continuous development and optimisation of credit risk controlling processes
- Reporting regularly to the management board

### Your qualifications:

- Degree in Statistics/Finance/Economics or other quantitative field, Mathematics, Financial Engineering etc.
- Experience in the banking and financial services industry would be an advantage
- Good knowledge of econometric and statistical methods for cross-sectional and panel data, as well as practical experience/project work in this area
- Experience in the efficient handling and management of large data sets, databases and warehouses would be an advantage
- Good knowledge of and practical experience with the Stata software package, in particular with do-file programming
- Basic knowledge of SQL and Java would be an advantage
- Preferably, knowledge of mathematical methods of credit risk management as well as PD and LGD modelling
- Excellent command of written and spoken English and ideally German

If you can identify with the goals and ethical principles of our company, are curious about other countries and cultures, and enjoy working independently and meticulously, we can offer you a multifaceted and interesting position in a friendly and open working environment.

Please send your application, including a detailed statement explaining your motivation for applying for a job with our company, by post to: ProCredit Holding AG & Co. KGaA, Rohmerplatz 33-37, 60486 Frankfurt, Germany or by e-mail to:

**[PCH.RiskQuantification@procredit-group.com](mailto:PCH.RiskQuantification@procredit-group.com)**

To learn more about the ProCredit group, please visit ProCredit Holding's website at:

**[www.procredit-holding.com](http://www.procredit-holding.com)**