



ProCredit. We are an international group of development-oriented commercial banks for micros, small and medium enterprises (MSMEs). We are active in Southeastern and Eastern Europe, South America and Germany. Our overarching goal is to combine a high developmental impact with economic success. This position is based in Frankfurt am Main at ProCredit Holding, the listed parent company of our banking group.

For our Group Asset and Liability Management team, we are seeking a motivated

Asset and Liability Management (Senior) Specialist (m/f/d)

Our newly established Group Asset and Liability Management team is on a mission to develop and implement frameworks for optimizing the balance sheet structure of the individual group entities and the consolidated Group, taking into account risk, return and capital allocation. Join us at our international headquarters and be a key player in shaping and integrating our ALM framework, driving impactful change across the organization.

Your role in our team:

- Develop a deep understanding of the balance sheet structure of group entities and the consolidated group.
- Explore potential for optimization primarily focusing on liquidity, interest rate, currency, funding, capital structures, while adhering to the internal risk frameworks.
- Analyze and interpret large sets of data to support strategic decision-making.
- Conduct performance analysis, stress testing, scenario analysis to strengthen the balances sheet risk management from first line of defense perspective.
- Provide Group ALCO and other stakeholders with relevant insights and suggest strategies for improving efficiency, including application of hedging instruments.
- Closely cooperate with other teams, such as Financial controlling, Risk management, Funding, Treasury to further enhance and implement ALM tools/processes (e.g. funds transfer pricing, funding and capital planning, etc.), as well as to ensure alignment of ALM strategies with overall business objectives.
- Enhance and manage a group-wide bond investment framework.
- Stay updated on market trends and regulatory changes affecting ALM.
- Contribute to the integration of state of the art ALM software solutions.

What we expect:

- A degree in a quantitative discipline (e.g. Finance, Economics, Mathematics, Statistics). Additional professional certification (e.g., CFA, FRM) is a plus.
- At least three years of relevant experience, preferably with an exposure to interest rate risk, liquidity risk, capital, fixed income portfolio management.
- Strong analytical skills and the ability to understand, challenge and communicate complex relationships and topics.
- Strong knowledge of MS Office products, especially Excel.
- Knowledge of and practical experience with statistical software packages and programming languages (e.g. R, Python) is a plus.
- Strong command of written and spoken English
- Ability to work meticulously both independently and as part of a team

What you can expect

- A pleasant and open working atmosphere and an international team
- Flat hierarchies and short decision paths
- Interesting and challenging tasks and cross-team project work
- Great location in the Bockenheim district of Frankfurt am Main
- Company pension scheme
- Deutschland Ticket (country-wide transportation pass valid on regional trams, busses and trains)
- EGYM Wellpass (membership valid at a number of gyms throughout Germany as well as for online fitness courses)
- JobRad (pick a bike and pay a monthly rental fee to the company with the option to buy after three years)

Have we caught your interest?

We look forward to receiving your application documents, including a motivation letter, salary expectation and desired starting date, by e-mail:

Jobs-alm@procredit-group.com

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

www.procredit-holding.com



ProCredit
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