



**ProCredit. We are an international group of development-oriented commercial banks for micro, small and medium enterprises (MSME). 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 Credit Risk Management team, we are seeking a motivated

## **Liquidity risk and IRRBB/Financial Risk Management Specialist (m/f/d)**

This position is based in Frankfurt am Main at ProCredit Holding, the listed parent company of our banking group.

Group Financial Risk Management is responsible for overseeing the key financial risks of the Group – interest rate risk, liquidity risk, FX risk, country risk and counterparty risk – as well as implementing the financial risk strategy across all subsidiary banks. The development of policies, quantification models and monitoring/reporting on the development of financial risks are core responsibilities of the team, while at the same time ensuring compliance with regulatory requirements.

### **Your role in our team:**

- Assess the financial risks at both consolidated Group and individual legal entity levels, with the aim of producing insights that support risk mitigation strategies and policy recommendations.
- Analyse the evolution of the key liquidity and interest rate risk indicators, identify the factors driving their change and explain the root causes in case of material changes.
- Create regular (daily, weekly, monthly) and ad-hoc risk reports, formulate risk opinions and recommendations for decision-making to senior risk committees.
- Analyse requests from the ProCredit banks related to financial risk management issues that require group approval.
- Review external reports of third-party financial institutions (e.g. rating reports, annual and disclosure reports) and prepare summary credit assessments for the management of counterparty risk.
- Review and interpret regulatory requirements, contribute to their implementation in the group risk management framework (e.g. policies, functional concepts, IT business requirements)
- Support the ProCredit banks in implementing financial risk management policies
- Independent management and ownership of projects

### **What we expect:**

- You hold a degree in business/finance-related discipline from a university or university of applied sciences
- You have at least three years of hands-on professional experience with focus on interest rate risk or liquidity risk management
- You have a good knowledge of the applicable German and EU regulatory framework (e.g. MaRisk, EU regulations on LCR/IRRBB)
- You have a good command of MS Office tools, are confident working with large datasets
- You enjoy familiarizing yourself with new and complex subject areas
- You work in a structured and detail-oriented manner
- You have strong analytical and critical thinking skills and are able to challenge the outcomes of financial risk models
- You demonstrate a strong sense of ownership for your work and your results, are proactive, work independently, and are a strong team player
- You can communicate complex matters fluently in English and ideally also in German or another language relevant for the ProCredit group
- You identify yourself with the goals and principles of our company
- You have a strong attitude to teamwork

### **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 course)
- Possibility to work remotely 100 days per year

### **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-financial.risk@procredit-group.com](mailto:jobs-financial.risk@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)**



**ProCredit**  
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