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BANK SENTRAL REPUBLIK INDONESIA

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Jonathan Vincent-Viry is Treasury Specialist of Treasury Quantitative Analysis Unit (TDOT-QAU) in the Asian Development Bank. He is in charge of market data, exotic bond and derivative pricing, xVA and python infrastructure. He joined in March 2021 where he worked on the implementation of the ARR transition and OIS discounting in the Treasury systems. He then moved onto developing the PFE and xVA engines of the bank.

He is a software engineer and created the python infrastructure in the QAU team, introducing modern development practices such as using GIT and DevOps. He is also in charge of monitoring the quality of all components related to derivative and bond pricing in the bank (model calibration, curve fitting, and market data liquidity) as well as the creation of pricers for new exotic structures.

Prior working with ADB, He worked at BNP Paribas in Middle-Office and Risk departments in London in Investment Banking. He previously worked in Product engineering in Fintech start-up focusing on supervisory reporting in London.