

# Yann Vilo

Toulouse, France (willing to relocate internationally)

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**Aspiring Sovereign Advisory Analyst** with experience in bond markets, macro-financial analysis and monetary policy. Proven track record in producing market intelligence for senior policymakers (incl. ECB Executive Board), designing tools for **portfolio monitoring**, and building **machine learning models for market signals extraction**. Trained in **fixed income, international finance, and econometrics**, with strong command of **Bloomberg, Python, and data automation**. Actively seeking a role in **sovereign advisory or country debt advisory**, leveraging a unique dual skillset in **finance and public policy**.

## PROFESSIONAL EXPERIENCES

### European Central Bank (ECB)

Frankfurt, Germany

#### Market Operations Trainee (Markets Analytics & Intelligence / Portfolio Monitoring)

Apr 2024 – Apr 2025

- Designed and automated **portfolio monitoring reports** for Asset Purchase Programmes (CSPP, CBPP3, PEPP).
- Produced presentations/charts for **speaking notes on financial markets development** (rates, equities, FX, money markets) for Senior Management and a member of Executive Board member (incl. **Governing Council meetings**).
- Contributed to **ECB Own Funds portfolio rebalancing** discussions, integrating **macroeconomic trends** and **risk guidelines**.
- Supported analysis on **dealers intermediation** (bid-ask spread) & on **impact of EA/US PMI releases** on futures yields.
- Developed automated tools for extracting **EA/US economics data releases** and recompiled **expired option tickers** for historical price analysis & time series PDF estimation; enhanced data automation and efficiency **Python, SQL, Tableau and Bloomberg**.
- Built a **Machine Learning tool** (gradient boosting, NLP) classifying +50,000 financial texts/news. This was complemented with **topic modelling and sentence parsing** to generate **thematic flow insights on EGB and Swap markets**.
  - Project presented in: **Eurosystem MOC Artificial Intelligence Workshop & BIS MC Workshop on Market Intelligence**.
- Participated to counterparties and Fixed Income events with large investment bank and data providers.

### HSBC Global Banking & Markets

Paris, France

#### COO Fixed Income Trading Intern (Govies, SSA, Covered Bonds, Repo)

Nov 2022 – May 2023

- Produced **statistical reporting on primary market trading activities**: auctions costs, syndications fees, hit ratios, market shares,...
- Led **reconciliation of trading PnL** with Product Control, **reducing mismatch errors by 80%** using Excel/VBA-based solutions.
- Built and maintained **5+ automation tools through VBA** to synthesise market marking activities performances.
- Supported **pre-trade operational setup** for new books, trading venues access, **new products implementation**
- Coordinated across **Trading, Product Control, and Global COO teams** to deliver **strategic desk improvements**.

### Access Capital Partners

Paris, France

#### Infrastructure Fund Analyst Intern

Apr 2022 – Oct 2022

- Assisted **cash-flow management** and **investor position monitoring** for infrastructure fund vehicles.
- Developed **reports performance KPIs** (IRR, DPI, TVPI) and on **non-financial metrics** (Taxonomy, ESG, MW/h).
- Created **quarterly investment reports on ~2.5bn AUM Access's Infra Funds** in coordination with the Investment Team.
- Provided support in the Access's Funds valuations, collaborating with Fund Accountants (realization of back-testing).

## EDUCATION

### Université Toulouse Capitole (Toulouse School Management, Toulouse School of Economics)

#### Master in Financial Markets and Risk Evaluation (Highest Honours - Ranked Top 3)

2021 – 2024

- Coursework: **Fixed Income & Derivatives Pricing** (Bonds, Swaps, FX Swaps, CDS, Options), **Portfolio Optimisation, International Finance** (FX Markets, Covered Interest Rate Parity), **Econometrics** (Time-series, DiD), **VBA, Python, ML**.
- Master report: "Impact of the ECB Green Policy on Cost of Capital and Liquidity" (18/20)

### NHH Norwegian School of Economics

#### ENGAGE European Exchange - MSc in Economics and Business

2021

- Coursework: **Applied Programming and Data Analysis for Business** (**SQL, Python, R**), **Sustainable Business Model**.

### Université Toulouse Capitole

#### Licence in Economics and Corporate Governance (High Honours)

2018 – 2021

- Coursework: **Macroeconomics, Microeconomics, Mathematics, Statistics, Corporate Finance, Corporate Law, VBA**.

## MISCELLANEOUS

**French** - French Creole (Native) - **English** (Fluent - C2) - **Spanish** (Intermediate - B1) - Learning interest in **Chinese & German**

**Programming & Analytics**: **Python/ML** – Pandas, NumPy, ScikitLearn, SpaCy (Advanced); **VBA, SQL** (Advanced) – Excel macros, report automation; **R(R-Studio), Tableau, Power BI** (Intermediate); **Git/GitLab, HuggingFace** (Intermediate)

**Market & Trading Tools**: **Bloomberg Terminal** (Advanced); **Refinitiv, Reuters** (Intermediate); **Efront/FIA** (Basic-Intermediate)

**Quantitative Analysis**: **Time-series econometrics** (VAR, GARCH); **Bond & Derivatives pricing** (swaps, options, CDS);

**Risk & portfolio metrics** (DV01, duration, VaR); **NLP** for macroeconomic and markets intelligence

**Certifications**: **MIT/ECB AI and Machine Learning Certificate** - **AMF** (French Financial Markets Authority Certificate) - **Bloomberg Market Concepts & ESG Certificate** - **NVIDIA Deep Learning Institute Certificate**

**Leadership**: **Finaccount** (Finance Student Org.): Editor in Chief (2024) - **AIESEC**: Vice-President Business Development (2020-2023)