

Yann Vilo

Toulouse, France - (willing to relocate internationally - available to start immediately)

📞 (+33) 0682037437 ✉ yann.vilo@tsm-education.fr 🔗 [linkedin.com/in/yann-vilo](https://www.linkedin.com/in/yann-vilo) 🐙 github.com/yyavl

Financial Markets Graduate with experience in bond markets and macro-financial analysis. Actively seeking a role in **fixed income / macro research or asset management**, leveraging a unique dual skillset in **financial market, data analysis and public policy**.

PROFESSIONAL EXPERIENCES

European Central Bank

Frankfurt, Germany

Market Operations Trainee (Markets Analysis & Intelligence Div. - Euro Bond Market Section)

Apr 2024 – Apr 2025

- Designed and automated **portfolio monitoring reports** for Asset Purchase Programmes (CSPP, CBPP3, PEPP).
- Produced **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**).
- 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**.

HSBC Global Banking & Markets

Paris, France

Fixed Income Trading COO Intern

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

Private Equity Infrastructure Fund Analyst Intern

Apr 2022 – Oct 2022

- Assisted **cash-flow management and investor position monitoring** for infrastructure fund vehicles using eFront.
- 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 (TSM, TSE)

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

2021 – 2024

- Coursework: **Fixed Income & Derivatives Pricing** (Bonds, ILB, 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)

Norges Handelshøyskole

Master in Economics and Business - ENGAGE.EU Online Exchange

Winter Semester, 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, Descriptive & Inferential Statistics, Corporate Law**.

EXTRACURRICULAR

Currently: History of Art, Ecole du Louvre, Paris

Online Course: Sustainable Investing, Candriam - **Politics and Economics of International Energy**, SciencePo Paris -

Private Equity and Venture Capital, Università Bocconi - **Financial Markets**, Yale University

MISCELLANEOUS

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

Programming & Analytics: **Python/ML** – Pandas, NumPy, ScikitLearn, SpaCy; **VBA, SQL** (Advanced); **R, Tableau, Power BI, Git/GitLab** (CI/CD) (Intermediate); Learning interest in **QuantLib**

- Projects: "A Market-Implied Probability of Ukrainian peace" ([Code](#) - [Paper](#))

"Exotic Options Pricing" - ([Code](#)), "Option Pricing with Binomial and Trinomial Lattices" - ([Code](#))

Market & Trading Tools: **Bloomberg Terminal** (Advanced); **Refinitiv, Reuters, OneTick Market Data** (Intermediate) - **KDB+**

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)

REFERENCES

Benoît Nguyen – Economist & Team Lead – Market Toolkit and Data analysis , European Central Bank

Relationship: Mentored my work on markets analysis for monetary policy, 2025. - [Letter of reference](#)

Madeleine Roos – Portfolio Management and Data Analytics Expert - Bond Market Data Analytics, European Central Bank

Relationship: Mentored my work on NLP and financial studies, 2024.