

# Yann Vilo

Toulouse, France - (willing to relocate internationally)

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## PROFESSIONAL EXPERIENCES

**European Central Bank (ECB)** Frankfurt, Germany  
**Market Operations Trainee (Markets Analysis & Intelligence - Portfolio Management)** 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**).
- 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** 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 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** (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, 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)*

**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**.*

## EXTRACURRICULAR

**Currently: Level 1 Candidate, CFA Institute - History of Art, Ecole du Louvre, Paris**

**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 (Advanced); **VBA, SQL** (Advanced); **R(R-Studio)**, **Tableau, Power BI** (Intermediate); **Git/GitLab, HuggingFace** (Intermediate); Learning interest in **QuantLib**

- Projects : "A Market-Implied Probability of Ukranian 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.*