

Victor Évrard FOTSO FOTSO

C# Developer for Pre-Trade Calibration & Pricing Systems - Fixed Income

Curious and passionate about IT, with a particular interest in finance, I have solid Front Office experience in Fixed Income and in real-time calibration and pricing applications development.

Work Experience

Front Office Pre Trade Commando C# — Société Générale La Défense

Since February 2022

- Developed and maintained pre-trade tools for Fixed Income Front Office desks (Rates, Cash & Inflation) in a fast-paced trading environment.
- Delivered tactical and strategic enhancements using C# to support curve calibration, product pricing (Swaps, Bonds, FX & XCCY), and indicator computations.
- Contributed to the industrialization of legacy Excel-based pricers into robust and maintainable applications.
C#, .NET, Excel, VBA, Fixed Income, Pre-trade

Data Analyst — BNP PARIBAS Paris 09 Opéra, France

From March 2021 to August 2021

Identified and analyzed Group-level risk trends; contributed to the development of a centralized risk data aggregator. Optimized and automated recurring reporting processes to improve efficiency and data reliability.

Python, Pandas, Numpy, Excel, VBA, SharePoint

Commando Front (then Middle) Office — Société Générale La Défense, Paris

From October 2019 to October 2020

Contributed to the migration of legacy Excel/VBA tools into Python-based web applications for operational risk reduction and improved maintainability.

Python, Flask, FastAPI, Django, Pandas, Bootstrap, Socket.io

Education

Specialized Master's in Data Science for Finance — NEOMA BS Paris

From December 2020 to 2021

Data Science, Quantitative Finance, Stochastic Modelling and Derivatives Pricing, Optimization Techniques, Econometrics, Risk Management, Numerical Methods in C++, Market Microstructure

Master's-level Engineering Degree with a major in Finance — ESIGELEC Rouen

From 2017 to 2020

Software Engineering, Quantitative Finance, Applied Machine Learning

Projects

Professional Thesis : A machine learning approach on European call options pricing — NEOMA BS Paris

From March 2021 to November 2021

Built supervised learning models (Random Forest, XGBoost, SVR & Neural Networks) to estimate option premiums; benchmarked against Black-Scholes and assessed performance using cross-validation on both synthetic and historical data.

Vanilla Products and Options Pricing — NEOMA BS Paris

From June 2021 to July 2021

Academic project focused on building a pricing engine for bonds, forwards, and European options using both analytical and simulation methods. Implemented models in C++ including Bachelier, Black-Scholes and Euler-based Monte Carlo simulations.

AI-based Detection of Aggressive Behavior in Urban Settings — ESIGELEC Rouen

From October 2019 to January 2020

DeepLearning, Computer Vision, PyTorch, OpenCV, Flask-Socket.io

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Other Projects

- Sentiment analysis for BTC and ETH price prediction
Forecasting & Scoring, Deep Learning, Time Series, Data Visualization, Probabilities, WebSnapping, GDPR
- Volatility Surface Construction and Analysis
Financial Modelling, Derivatives, Python, Data Science, Equities, Commodities
- Fraud Detection in Banking Transactions (Imbalanced Dataset)
Statistics, Optimization, Predictive Analytics, Data resampling
- Portfolio Management Project
CAL, Efficient Frontier, Derivatives, Options and strategies

Other languages and tools

C#, Python, C++, C, R, Stata
Pandas, NumPy, Matplotlib
Next.js, Angular, Laravel, Node.js,
Firebase, NoSql
Flutter, Docker, Git

Languages

French
Mother tongue

English
Working Proficiency Plus - B2
(840 TOEIC score)

Chinese
Beginner Level

Hobbies

Music
Choir singing, Guitar, Piano

Others
Chess, Basketball

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