Victor Évrard FOTSO FOTSO

Fixed Income Front Office C# Developer — Curve Calibration & Pricing Systems

Five years embedded with Société Générale Fixed Income trading desks, building the curve and pricing tools traders use pre-trade. Strong product understanding of swaps, bonds, FX, XCCY and inflation. Looking to move into a rates trading role.

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Work Experience

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

Since Feb. 2022

- Lead the development and maintenance of pre-trade tools for Fixed Income Front Office desks, primarily Rates, with additional coverage of Cash & Inflation, in a fast-paced trading environment.
- Delivered tactical and strategic enhancements to curve calibration, product pricing (swaps, bonds, FX & XCCY) and real-time indicator computation for the trading desks.
- Contributed to the industrialization of legacy Excel-based pricers into robust and maintainable applications.

Rates, swaps, bonds, XCCY · C#, Excel/VBA

Data Analyst — BNP PARIBAS Paris 09 Opéra, France

From Mar. 2021 to Aug. 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 Oct. 2019 to Oct. 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 Dec. 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 Mar. 2021 to Nov. 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 Jun. 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 Oct. 2019 to Jan. 2020

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

Other Projects

- **Sentiment analysis for BTC and ETH price prediction**
  Forecasting & Scoring, Deep Learning, Time Series, Data Visualization, Probabilities, WebSrapping, 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, Cello

Others
Chess, Basketball

victor-fotso