

# Nicolas Macé

Quantitative Analyst — TradFi (Ex-SocGen) to DeFi — Specialized in AMM Risk Modeling

Paris, France

☎ +1 438-453-8316

☎ +33 6-11-86-79-34

✉ 96nmace@gmail.com

Portfolio (Github)

## Objective

Quantitative Finance professional (ex-SocGen) specializing in DeFi Risk Infrastructure. 4 years of TradFi experience in Derivatives/FX/Fixed Income combined with deep hands-on expertise in AMM liquidity deployment and risk modeling

## Experience

05/2025 **Quantitative DeFi Research & Development, Independent**

- Developed a real-time Risk & Performance Framework for Concentrated Liquidity Market Makers (CLMMs), specifically targeting Uniswap V3
- Engineered live monitoring tools via Google Sheets/API integrations to track Impermanent Loss (IL), fee-to-liquidity ratios, idle capital for active LP positions

09/2023 – **Fixed Income & Forex Analyst, Société Générale (SGCIB), Montreal**

- 04/2025 ○ Managed post-trade processes for complex financial instruments (Bonds, FX, IR Swaps)
- Collaborated with business and IT teams to identify and resolve discrepancies and mitigate settlement risks
- Maintained operational accuracy and compliance in high-pressure environments

10/2021 – **Trading Analyst, Société Générale (SGCIB), Paris**

- 08/2023 ○ Provided real-time support for front office and risk teams; ensured data integrity for daily operations
- Detected pricing and risk issues Investigated unusual PnL variations and unpriced portfolios, improved operational efficiency
- Developed monitoring dashboards and scripts using Python for internal reporting and control

04/2021 – **Financial & Extra-Financial Analyst, Groupama Asset Management, Paris**

- 09/2021 ○ Supported portfolio managers in aligning funds with ESG labeling requirements
- Developed an ESG fund hedging simulation tool with quantitative and financial rating analysis
- Conducted stress tests and rating simulations on bank assets

## Education

2021 **Engineering Degree, ECE Paris**

Major: Quantitative Finance — Minor: Computer Science

→ Admission through national competitive exams after 2-year selective preparatory class in Maths and Physics (Classe Préparatoire – Lycée Newton, Clichy)

## Skills & Interests

Certification CAIA.nxt™ Digital Assets Microcredential (2025) — Capital Markets & Securities Analyst, CMSA® (2024) — AMF (France)

Technical Python (Advanced), VBA (Advanced), SQL (Intermediate)

Languages French (native), English (fluent)

Athletics Completed the Montreal Marathon (09/2024), currently training for a Half Ironman