

# Nicolas Macé

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

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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

- 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

- 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

- 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