Nicolas Macé

DeFi Risk & Operations Analyst

*Trading Operations (FX, Rates, Derivatives) — On-Chain Risk Monitoring —
LP & Liquidity Strategies*

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Portfolio

Profile

DeFi Risk & Operations Analyst with 4 years of trading operations experience in investment banking across derivatives, fixed income, and FX.
Specialized in monitoring on-chain liquidity strategies, execution reliability, and operational controls for live positions, with a strong focus on LP strategies, exposure tracking, and capital protection.

Experience

2025 - Present **DeFi Risk & Operations**, *Independent Projects*
- Designed and maintained risk & performance monitoring frameworks for DeFi liquidity provision strategies, with a focus on Concentrated Liquidity Market Making (portfolio link)
- Built live dashboards and automated tooling (Google Sheets, APIs, Python) to monitor impermanent loss, fee generation, idle liquidity, and directional exposure
- Implemented controls to track position health, range utilization, and strategy drift across changing market conditions
- Applied a trading-operations mindset to DeFi strategies, prioritizing execution reliability, early risk detection, and capital preservation over pure alpha
- Stress-tested LP strategies under different volatility and trend regimes to identify failure modes and operational blind spots

10/2021 – 04/2025 **Trading Operations Analyst – Derivatives, Fixed Income & FX**, *Société Générale (SGCIB)*, Paris & Montreal
- Supported live trading activity across FX, bonds, and interest rate derivatives, ensuring PnL accuracy, booking integrity, and risk metric consistency
- Investigated and resolved PnL discrepancies, settlement breaks, and market data issues, working directly with traders, risk, and IT teams
- Monitored production incidents in real time, prioritizing issues based on risk exposure and trading impact
- Detected pricing anomalies, unpriced portfolios, and unusual PnL variations, improving reliability of trading systems
- Improved monitoring and investigation workflows, reducing recurring operational incidents
- Acted as a reliability layer between trading desks and systems, contributing to execution stability and operational risk mitigation

04/2021 – 09/2021 **Financial & ESG Analyst**, *Groupama Asset Management*, Paris
- Supported portfolio managers on ESG-labeled funds, combining financial and extra-financial analysis
- Built an ESG fund hedging tool with quantitative and financial rating analysis
- Conducted stress tests and rating simulations on bank assets

Education

2021 **Engineering Degree (MSc equivalent)**, *ECE Paris*
Major: Quantitative Finance — Minor: Computer Science
Selective preparatory class in Maths and Physics (Classe Préparatoire – Lycée Newton, Clichy)

Certifications

- CAIA.nxt™ – Digital Assets Micro-Credential (2025)
- Capital Markets & Securities Analyst (CMSA® – 2024)
- AMF Certification (France)

Skills

- **Technical:** Python (Advanced), VBA (Advanced), SQL (Intermediate), Google Sheets/Automation
- **Languages:** French (Native), English (Fluent)
- **Athletics:** Completed the Montreal Marathon (2024), currently training for a Half Ironman