

Sean Valeo
Software Engineer
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Software Engineering Skills

Fluency in C, C++, Go programming languages
Strong understanding of fundamental Data Structures & Algorithms
Strong understanding of Object Oriented Programming concepts
Strong understanding of Multithreading concepts
Experience with REST, Websockets, TCP protocols
Experience with SQL, Influx databases
Experience with Make, Docker, gcc, gdb, Valgrind build tooling
Experience with Git
Daily Linux user

Employment History

Lead Software Engineer Energi Core Mar 2020 – Present	Develop a cryptocurrency exchange backend with Websocket and REST API's (Go). Energi blockchain (Ethereum fork) development and maintenance (Go).
Lead Software Engineer Halo Platform Nov 2017 – Oct 2019	Develop a cryptocurrency exchange backend with FIX connectivity, low latency order matching and peer-to-peer margin trading (C++). Halo blockchain (Ethereum fork) development and maintenance (Go).
Head of Risk Oak Capital May 2013 – Apr 2016	Manage company risk by calculating and tracking metrics such as VaR, haircut, net liq, margin, sharpe ratio, delta, and optimizing for performance (Python). Write a FIX engine to subscribe to exchange messaging (C++).
Quantitative Analyst Praetor Capital Jan 2011 – Apr 2013	Use live and historical market data to identify market opportunities through technical analysis, sentiment analysis, supply/demand data, forward curves and order flow (Python).
Trader Support Xconnect Trading Jan 2009 – Jan 2011	Provide market access and risk management support for traders.

Projects

Open source reference-style language manual for C and C++ : cbyexample.com
Simulate the effectiveness of various blockchain difficulty algorithms (Go) : github.com/seanvaleo/dsim