Sean Valeo
Software Engineer
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Software Engineering Skills

C, C++, Go
Object Oriented Programming
Data Structures & Algorithms

Blockchain Skills

Ethereum

Trading Skills

Derivatives
Value Pricing
Risk Analysis
Market Making
FIX

Employment History

Lead Software Engineer
Energi Core
Blockchain Startup
3/2020 – 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
Blockchain Startup
11/2017 – 10/2019

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
Market Maker
1/2013 - 4/2016

Manage company risk by calculating and tracking metrics such as VaR, haircut, net liq, margin, sharpe ratio, delta, and optimizing for performance (Python).
Write FIX engine to subscribe to exchange messaging (C++).

Quantitative Analyst
Praetor Capital
Hedge Fund
1/2011 – 1/2013

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
Market Maker
1/2009 – 1/2011

Provide market access and risk management support for traders.

Projects

Owner
C by Example
10/2019 – Present

Open source reference-style language manual for C and C++.
cbyexample.com

Owner
Difficulty Simulator
3/2021 – Present

Simulate the effectiveness of various blockchain difficulty algorithms in terms of volatility and accuracy (Go).
github.com/seanvaleo/dsim