Sean Valeo
Software Engineer
United States
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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

Good understanding of Websockets RFC specification

Good understanding of RESTful API principles and best practices

Experience working with SQL databases

Experience with CI/CD technologies including Git, Docker, CircleCI

Daily Linux and MacOS 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
Jan 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 FIX engine to subscribe to exchange messaging (C++).

Quantitative Analyst
Praetor Capital
Jan 2011 – Jan 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
Nov 2009 – Nov 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