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
Experience with Multithreading and synchronization
Experience with Make, gcc, gdb, gprof, valgrind build tooling
Experience with REST, Websockets, TCP protocols
Experience with SQL databases
Experience with Linux

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