

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  
Good understanding of Websockets RFC specification  
Good understanding of RESTful API principles and best practices  
Experience with Multithreading and low-level IPC  
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 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](http://cbyexample.com)  
Simulate the effectiveness of various blockchain difficulty algorithms (Go) : [github.com/seanvaleo/dsim](https://github.com/seanvaleo/dsim)