

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).

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