Bob Sheehan, CFA, CMT

Macro Strategist | Investment Analyst | Data Scientist

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PROFILE

Macro Strategist & Investment Analyst with track record managing multi-asset portfolios ($4.5B AUM) and co-managing a $1B large cap equity strategy that outperformed the S&P; 500 by 719 bps annualized (2.35 Sortino, 103% upside capture, 76% downside). Built institutional-grade research infrastructure combining systematic macro analysis with quantitative frameworks. Known for:

- Building proprietary macro indicators and risk models that translate economic data into actionable investment signals
- Developing systematic frameworks for position sizing, regime detection, and recession probability estimation
- Delivering research to institutional clients including hedge funds, asset managers, and family offices
- Chartered Financial Analyst (CFA) & Chartered Market Technician (CMT)

CORE COMPETENCIES & TECHNICAL SKILLS

Investment: Global Macro, Portfolio Management, Asset Allocation, Risk Management, Technical Analysis, Equity Research, Cross-Asset Trading

Quantitative: Python, SQL, Statistical Analysis, Machine Learning, Time Series Forecasting, Factor Models, Regime Detection

Platforms: Bloomberg, FactSet, TradingView, Refinitiv, CoinGlass, DefiLlama, Token Terminal

PROFESSIONAL EXPERIENCE

Founder & Chief Investment Officer — Apr 2024 - Present

Lighthouse Macro | New York, NY (Remote)

- Built institutional macro research platform serving hedge funds, family offices, and allocators with systematic, data-driven analysis
- Developed 12-pillar diagnostic framework (The Diagnostic Dozen) covering labor, prices, growth, housing, consumer, business, trade, fiscal, credit, liquidity, market structure, and sentiment
- Created 41 proprietary composite indicators including Macro Risk Index (MRI), Labor Fragility Index (LFI), Liquidity Cushion Index (LCI), and Credit-Labor Gap (CLG)
- Built recession probability model and early warning system synthesizing leading indicators across macro, credit, and liquidity domains
- Engineered analytical database with 1.78M observations across 1,094 series from 5+ institutional data sources
- Designed conviction-weighted position sizing framework with regime-based allocation (3-10 concentrated positions, 7-20% sizing)
- Extended framework to crypto with 24-point scoring system for protocol fundamentals, technicals, and microstructure

Vice President, Market Strategy & Research — Apr 2025 - Sep 2025

EquiLend | New York, NY

- Led market strategy and research for Data & Analytics team at leading securities finance technology provider
- Produced market analysis on securities lending dynamics, including lockup expiration impact studies (CRWV, CRCL)
- Identified critical warning signals in borrowing metrics ahead of volatility events (CRWV peak: 44,324 bps)

Senior Domain Expert | Economics & Finance — Nov 2025 - Present

Mercor Intelligence | New York, NY (Contract)

- Providing domain expertise in economics, finance, investments, and portfolio management to improve AI models for leading AI research lab

Senior Research Analyst — Jul 2024 - Feb 2025

Strom Capital Management LLC | New York, NY

- Conducted macro research and technical analysis in direct collaboration with Founder & CIO for discretionary global macro fund
- Developed data science solutions to identify trading opportunities; authored investor communications

Institutional Research Sales — Nov 2021 - Jul 2022

Trahan Macro Research | New York, NY

- Delivered macro and quantitative research to leading hedge funds, pension funds, and asset managers

AVP, Associate Portfolio Manager — Jul 2015 - Jun 2021

Bank of America Private Bank | New York, NY

- Dual mandate: global multi-asset portfolios ($4.5B AUM) and Strategic Growth Strategy ($1B AUM large cap equity)
- SGS outperformed S&P; 500 by 719 bps annualized (21.7% vs 14.5%) with 2.35 Sortino, 103% upside capture, 76% downside
- Led team's macro research and technical analysis efforts informing portfolio strategy and trading decisions
- Presented investment commentary and portfolio updates to technical and non-technical stakeholders

EDUCATION

BrainStation | Diploma, Data Science Apr 2024 - Jul 2024

Providence College | B.S. Finance, Minor in Economics Sep 2011 - May 2015

Division 1 Men's Lacrosse, 4x Big East All-Academic, Chi Alpha Sigma National Honor Society