

# **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, 2.35 Sortino, 103% upside capture, 93% 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 proprietary Large Cap Equity Strategy (\$800M AUM)
- Achieved 2.35 Sortino ratio, 103% upside capture, 93% downside capture through systematic macro and technical approach
- 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