Bob Sheehan, CFA, CMT

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SUMMARY

Macro strategist and cross-asset trader with 10+ years blending institutional portfolio experience, securities finance market structure, and reproducible, Python-first research workflows. Produce institutional-grade research on Treasury market microstructure, collateral plumbing, auction dynamics, credit, labor markets, equities, and cross-asset regimes. Combine data science with fundamental and technical insight to generate trade ideas, risk frameworks, and client deliverables consumed by CIOs, allocators, and central bank veterans. Currently spearheading Lighthouse Macro's allocator-intelligence architecture for the Global Capital Institute's AIP initiative, integrating macroeconomic frameworks with AI-driven research design.

EXPERIENCE

Lighthouse Macro, ***Founder & Chief Investment Officer***
2024 - Present
Founded independent research platform producing reproducible, code-first macro and market research (FRED, TreasuryDirect, OFR STFM, TIC, NY Fed). Leads design of allocator-intelligence and data-standards frameworks for the Global Capital Institute's Allocation Innovation Partnership (AIP), integrating macro, liquidity, and behavioral data. Develops AI-assisted, reproducible research architecture linking monetary mechanics, portfolio analytics, and allocator behavior. Authored long-form reports including the Foundations to Fault Lines trilogy and Cracks Beneath the Surface. Produced weekly Macro & Market Technical Research Reports distributed to CIOs, allocators, and paying members. Built reproducible Python pipelines for data ingestion, forecasting, and backtesting; integrated LLMs for drafting and retrieval-augmented workflows. Developed equity timing models combining macro indicators, market internals, and technical analysis. Grew paid membership and generated engagement from CIOs and former central bankers.

EquiLend, ***VP, Market Strategy & Research***
Apr 2025 - Sep 2025
Led market strategy and research using proprietary securities finance datasets. Authored 15+ Market Blasts and recurring Market Digest (Bloomberg distribution). Designed methodology and prototype for Crowding & Conviction (CC50) and built internal dashboards and go-to-market collateral. Productized the Short Squeeze Score with live case studies and client education materials.

Strom Capital Management, ***Senior Research Analyst***
Jul 2024 - Feb 2025
Partnered with CIO on discretionary global macro research across equities, FX, and rates. Built and applied macro + technical models to time equity market inflections (trend vs. mean reversion). Produced daily CIO notes, weekly macro/market reports, and trade idea memos.

Trahan Macro Research, ***Institutional Research Sales***
Nov 2021 - Jul 2022
Distributed macro research to hedge funds, pensions, and asset managers. Authored weekly client synthesis notes to translate research into actionable insights.

Bank of America Private Bank, ***AVP, Associate Portfolio Manager***
Jul 2015 - Jun 2021
Member of multi-asset investment team managing ~$4.5B in client portfolios and an $800M proprietary equity strategy. Produced weekly Technical Analysis Reports on equity indices, sectors, and tactical overlays. Wrote Individual Equity Research Reports on companies and sectors within an $800M equity strategy. Authored quarterly outlooks and client strategy notes. Built Excel risk tools and attribution templates for portfolio decisions.

EDUCATION

BrainStation
Diploma • ***Data Science***
Macro & Markets Tactical Asset Allocation Project (Capstone)

Providence College
B.S. • ***Finance, Minor: Economics***

LICENSES & CERTIFICATIONS

CFA Charterholder

CMT Charterholder