

Scott Vos, CFA

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Professional Experience

Proprietary Capital – Denver, CO Feb 2008 – Present
Agency Residential Mortgage Backed Security (RMBS) Derivative and Non-Agency RMBS Hedge Fund

Helped grow the company from \$350 million in assets under management (AUM) to \$600 million AUM. As the firm's first dedicated prepayment analyst, developed prepayment analytic systems, instituted reporting processes to ensure timely communication of relevant market data, and produced in-depth research reports allowing the firm to capitalize on new prepayment trends ahead of other market participants. Leveraged prepayment expertise to build the firm's first risk analysis system. Advanced from Analyst to Investment Committee member in less than 4 years.

- **Director; Senior Agency MBS Strategist, Investment Committee Member** Dec 2011 – Present
 - Engaged in management and implementation of all portfolio strategies including bond valuation, hedging, and generating and assessing trade ideas
 - Responsible for risk analysis and cash flow modeling on all of the firm's portfolios, including monthly reporting to investors
 - Created multiple internal risk analysis systems:
 - Created system to automatically run daily risk utilizing PolyPaths, and archive in SQL database
 - Created Yield Book, Excel-based, daily risk system allowing for ad-hoc analysis using full range of rate hedges. Allows investment team to perform real-time analysis on re-positioning of portfolios
- **Agency and Non-Agency RMBS Analyst** Feb 2008 – Dec 2011
 - Created 200+ page monthly book examining prepayment risk factors which provided the basis for uncovering new trends in a rapidly evolving mortgage market; incorporated findings into real-time security analysis
 - Collaborated with marketing team to help increase investor knowledge of the asset class and current opportunities
 - Established in-house Non-Agency analytics to facilitate building of two portfolios totaling \$150+ million, reported to clients monthly on collateral performance

Education

Chartered Financial Analyst (CFA) September 2013
• Passed all three levels on first attempt

University of Colorado at Boulder, B.A. December 2007
• Major in Economics with Business Emphasis, Minor in Mathematics
• 3.97 GPA in major, 3.85 overall GPA
• Graduated with Distinction
• CU Business Research Division internship

Pre-Collegiate Experience

Competitive Freestyle Skiing Career – Steamboat Springs, CO 1998 – 2005
• Competed at national and international levels and competed at U.S. Freestyle Nationals in 2003 and 2005
• Junior Freestyle Team coach

Construction Experience – Steamboat Springs, CO
• Finish and framing carpenter 2003 – 2005
• Concrete carpenter and foreman, managed 10+ person crew 1999 – 2003

Technical Skills

Bloomberg, Intex, Excel, VBA, 1010data, CPR & CDR, PolyPaths, LPS/Black Knight Prepayment Model, Yield Book