

Craig Cohen

Proprietary Capital

Co-Founder and Managing Partner



Mr. Cohen, 45, is a **co-founder and managing partner of Proprietary Capital LLC**. At Proprietary, Mr. Cohen is responsible for portfolio management and prepayment modeling and forecasting on the firm's mortgage-related portfolios. Along with Mr. Roche, Mr. Cohen formulates the overall portfolio strategy and risk exposures of each of the firm's portfolios

Prior to his work at Proprietary, Mr. Cohen was a senior vice president at Oppenheimer & Co. in Los Angeles where he was responsible for managing fixed income portfolios for the firm's corporate clients. Prior to Oppenheimer, Mr.

Cohen was a mortgage-related securities salesman for Dean Witter Reynolds advising and effecting transactions in mortgage securities with the largest mortgage investors in the country.

Throughout his career, Mr. Cohen has concentrated his effort on uncovering non-traditional approaches to improving risk-adjusted performance for fixed income investors. In recent years, he has spoken at several investment conferences introducing topics such as 1) Non-Traditional Rebalancing Disciplines, 2) Utilizing Volatility to Enhance Portfolio Returns, 3) Absolute Return vs. Relative Return Fixed Income Investing, and 4) How to Interview A Hedge Fund Manager.

Mr. Cohen is a graduate of the University of Florida and currently a member of the board of directors of the University of Florida Investment Management Company ("UFICO"), who manages \$1 billion in assets, most notably the University's endowment fund.