



TAO Asset Management is an independent advisory company based in Toronto specializing in the fixed income sector, with a specific focus on securitized products, including consumer and commercial ABS, RMBS and CMBS.

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WINNING STRATEGIES



Tailored Capital Markets Advisory and Structured Finance Services

Extensive range of services to assist with core responsibilities within the lifecycle of any securitization mandate or existing portfolio

- Financial modeling, cash flow analysis, operational due diligence and portfolio underwriting
- Transaction structuring and deal execution
- Portfolio risk management, credit monitoring and on-going due diligence
- Identification of pricing dislocations and pool optimization
- Asset pool purchases and dispositions
- Gap management and hedging strategies
- Market valuations and price discovery



Unbiased. Focused. Experienced.

Building on a solid foundation of more than two decades of structured finance experience, the principals of TAO Asset Management provide unbiased advice focused on client needs. With a range of knowledge spanning traditional cash securitization structures, to more complex credit transactions, our breadth and depth of skills and knowledge will help both financing companies and sell-side clients develop winning strategies with their asset portfolios.

Value-Added Capabilities for Investors in Securitized Products

- **Customized Investment Portfolios** – develop tailored investment portfolios and structures based on investor-specific strategies, which may include targeted risk and yield parameters; source and underwrite specific portfolios of consumer and commercial assets and provide tailored monitoring and reporting to investors on the underlying performance.
- **Fair Valuation, Pricing and Risk Assessment** – derive valuations and assessment of expected loss, liquidity prospects and credit impairments, observed pricing dislocations, cash flow projections for vanilla and complex structured finance assets, derivatives pricing, using both proprietary models and observable capital markets inputs.
- **Financial Strategy / Restructuring** – develop action strategies (hold, sell, restructure, etc.) based on valuation and risk analysis and the current capital markets environment. Liquidation versus hold-to-maturity tactical alternatives.

TAO Group of Companies

TAO Administration: Niche provider of bespoke administrative services for the structured finance industry.
(www.taoadmin.ca)

TAO Solutions: Dedicated and focused provider of unique software and processing solutions for the Canadian financial services marketplace.
(www.taosolutions.ca)



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