

OCEAN TOMO

COMPLEX FINANCIAL INSTRUMENTS VALUATION



OCEAN TOMO®
INTELLECTUAL CAPITAL EQUITY®

Independent valuation service requirements amongst the non-banking financial sector has grown over the past decade. Boards of directors, management committees, trustees, investors, auditors, and regulators are increasingly seeking independent valuation appraisals for investment portfolios as exposure to illiquid and alternative investment assets grows in an economic environment underpinned by low yield within traditional investment products.

As asset managers, funds, and PE shops actively invest in alternative investments, they seek out portfolio valuation opinion and advisory services for acquisitions and dispositions from trusted and experienced professionals.

Law firms require the help of experienced valuation professionals to help them navigate complex commercial disputes and to provide their clients' due diligence services for mergers and acquisitions, as well as distressed litigation.

Regulated banks and regulators look for professional services with assistance around recovery and resolution valuations, stress test valuations, and other resilience-based valuation metrics. The need for experienced valuations professionals who can provide perspective on underlying asset classes and can take advantage of evolving analytics takes center stage.

Financial services firms seek to harness the power of bespoke and commoditized analytics, combined with data and technology, to build viable solutions for their valuation needs.

Ocean Tomo Services

Intangible assets comprise more than eighty percent of business value but are also subject to significant impairment due to enterprise and regulatory compliance risk. Ocean Tomo, the Intellectual Capital Merchant Bank™ firm, provides a comprehensive set of products and services to help our clients realize their Intellectual Capital Equity® value as well as to manage systemic risk which may threaten these same assets or their benefit for stakeholders.

Ocean Tomo offers specialist valuation services and solutions for law firms, financial services, energy, commodity, and corporate clients. We value financial assets and liabilities across the balance sheet spectrum and offer independent portfolio and asset/transaction level valuations.

Ocean Tomo utilizes and deploys best in class and audit compliant valuation analytic tools. We offer fully outsourced, engagement specific valuation support that allows clients to take advantage of our competitively priced shared services model.

Our valuation resources include quantitative professionals with alternative investment and banking and quantitative modeling backgrounds. Our team of technical accounting and corporate finance professionals has deep experience in valuing financial instruments, investments, and illiquid portfolios.

Complex Financial Instrument Valuation Services:

- Fair valuations for financial & tax reporting purposes
- Portfolio valuation services
- Fairness and solvency valuations
- Opinion, positive assurance valuations for fund managers and LPs, PE sponsors
- Expert support for law firms
- Advisory pre-acquisitions and for dispositions
- Valuations for regulatory compliance
- Development and review of policies, procedures, processes and controls
- Treasury support services

Valuations by Product Category

Derivatives & Hybrid Securities

Vanilla and exotic derivatives for fixed income, FX, commodity and equity products.

For example:

- Interest rate swaps, swaptions, caps and floors
- Exotic rates derivatives (callable CMS, range accruals, inflation linked structures)
- FX barrier options, swaps, swaptions, TARN's
- Commodity swaptions, option baskets, indices
- Spread options, Asians, Rainbows, lookbacks

CVA, DVA Valuations

Equities

- Private equity valuation
- Options, warrants, convertible securities
- Basket options, CFDs, variance swaps
- Exotic derivatives

Portfolio Valuations

- Loan valuations: residential, commercial, consumer
- Performing and non-performing loan pools
- MSR valuations
- Private placement bonds
- Corporate loans
- Support for structuring, pricing

Employee Incentive Program Valuations

- Stock option and warrant grant valuations
- Restricted, preferred equity valuation
- Convertible bond and option valuation
- Capital structure analysis

Structured Products

- Credit contingent payoffs
- Credit indices, total return swaps
- ABS, CMBS, RMBS, structured notes, CLOs
- Credit linked notes, FTD baskets, CDO tranches

Energy & Commodity Firms

Commodity asset valuation using real option, DCF, fundamental and stochastic approaches, for all categories of assets. For example:

- Power generation
- Gas & oil - upstream, midstream and downstream
- Renewables
- Equity, debt, project finance structures
- Loans, structured notes
- Commodity lease, park & loan, off-take agreements
- Financially settled and physically delivered forwards
- Tolling agreements
- Load following deal valuations
- Trading book portfolios
- Inventory finance
- Weather derivatives
- Commodity baskets and indices

Illiquid Principal Investments

- Equity investments within energy, AGS, metals, renewables
- Investments in blockchain technology within finance, commodities sector
- Crypto-currency valuations



CONTACT

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Manish Das is a Managing Director at Ocean Tomo. He provides valuation services for Complex Financial Instruments; and Risk & Regulatory Compliance advisory for law firms, financial services, energy & commodity firms, and the corporate sector. Over the past 20 years, Mr. Das has worked as a global head of valuation, risk, and regulatory analytics, across premier financial institutions and consulting firms. He has advised the Board of Directors and C-Suites of regulated banks, asset managers, funds and PE firms. He has assisted clients and regulators remediate enterprise risk, valuation, model, regulatory capital, liquidity, and compliance issues. He has provided forensic valuation and risk analytic support within corporate litigation and regulatory enforcement engagements, and support for expert testimony.



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