



Loan &  
Securitized  
Asset  
Advisory

## COUNTERPARTY RISK ADVISORY

A comprehensive and sound counterparty credit risk assessment framework is critical for extremely complex organizations that originate, service, and/or invest in Residential and Commercial Mortgages, Consumer and Business Loans, Asset Backed Securities (“ABS”), Commercial Mortgage Backed Securities (“CMBS”), and Collateralized Debt Obligations (“CDOs”) to be successful. CapitalFusion provides advisory services for developing, reporting and analyzing counterparty credit risk management needs for your organization.

With our team’s combination of risk management and operations experience we can review, enhance, guide, and document a financial entity’s total counterparty credit risk assessment profile including their financial, operational, and enterprise risk. We believe if any one of these risk areas is affected, they all are impacted.

### What We Do

- Assist clients in evaluating their counterparty credit through risk assessments and provide recommendations for improvement
- Support the development of counterparty risk assessment policies and procedures
- Review and recommend policies for portfolio and counterparty limits
- Provide research on industry trends potentially impacting counterparties credit-worthiness
- Analyze business transactions to assess and quantify their impact on counterparty exposure
- Provide recommendations to mitigate counterparty risk
- Develop insightful and actionable reporting methodology for overall counterparty risk for the organization
- Developing reporting criteria for communicating with senior executives

### Our Expertise

One of the greatest distinguishing aspects of our team is its solid experience in financial institution risk management. Our team members have either been risk management executives, worked in risk management departments, or risk management consultants and have worked at OCC regulated institutions, investment banks, and hedge funds. The ability to effectively manage the risk/reward relationship determines whether an operation is profitable and sustainable and our group has a tremendous background in the management of risk adjusted returns.



# CAPITALFUSION

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## PARTNERS

### About Us

CapitalFusion is a minority owned financial services consultancy focused on providing innovative, practical and executable business strategies that capitalize on evolving market trends and dynamics.

We primarily work with financial services firms and financial technology enterprises, throughout the Americas, Europe, and Asia.

Our experience has shown us that the success of any strategy hinges on its effective and efficient execution. We work closely with senior managers to ensure that goals are realistically established. At the completion of projects, we provide not only a fully implemented business strategy but also a road map for future growth.

### Management Team

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