



Loan &
Securitized
Asset
Advisory

PORTFOLIO SURVEILLANCE ADVISORY

Ongoing surveillance is vital to managing a portfolio of Residential and Commercial Mortgages, Consumer and Business Loans, Asset Backed Securities (“ABS”), Commercial Mortgage Backed Securities (“CMBS”), and Collateralized Debt Obligations (“CDOs”). CapitalFusion has the practical experience to provide clients with not only expert periodic asset valuations but also assessments and/or enhancements of their portfolio surveillance infrastructure.

Our periodic valuations employ our broad industry experience and revolve around the continuous re-assessment of critical variables that affect an asset beginning at the most basic loan or collateral level. In addition our team has deep knowledge of financial entity risk management and operations that enable us to effectively review all the components of the surveillance framework including: pricing policies and procedures, internal control setup and testing, information systems and database design, disaster recovery, and management reporting.

What We Do

- Develop and continually assess the procedures, controls, and system tools for periodic pricing of portfolios at the loan, security, and portfolio levels.
- Utilize the same methods, proprietary and third party analytic tools, and credit philosophy as in our Asset Valuation Advisory.
- Reconcile periodic trustee reports against actual received cash flows and analyze delinquencies and payoffs to look for observations that may change the outlook for credit performance.
- Meet with management each reporting period and as often as needed to discuss current period performance, to go over any material changes in pertinent variables as they occur, and to discuss near- and long-term outlooks.

Our Expertise

The same knowledge and experience we use in our Asset Valuation Advisory is incorporated in our Portfolio Surveillance services. In addition to our valuation insight we have experience in creating, testing, and implementing the operational framework necessary to monitor loan and loan/asset backed securities portfolios. Members of our team have worked in advisory and senior management roles where they were directly responsible for the design and oversight of pricing frameworks in well managed, successful organizations.



CAPITALFUSION

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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Contact Us To Discuss Your Firm's Specific Needs and How CapitalFusion's Team Can Help

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