

# **PORTFOLIO MANAGEMENT ANALYTICS**

## **- Frameworks and Tools for Running a Scored Portfolio -**

### **Day 1**

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| Introductions   | 09:00-09:15 |
| 1. Reading the Portfolio: Following the money                           | 09:15-11:15 |
| • What is “Portfolio Management”?                                       |             |
| • Why is Capital Important?   |             |
| • Key Financial Drivers   |             |
| • Implications for Portfolio Management                                 |             |
| 2. Scorecard Design and Outputs: Getting to Know the Tools of the Trade | 11:30-13:00 |
| • Scorecard Building Blocks   |             |
| • Scorecard Insights for Strategy Design                                |             |
| • Strategy Impact Analyses  |             |

### **Day 2**

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| 3. Scorecard Design and Validation: What the Portfolio Manager Needs to Know | 09:00-11:00 |
| • Does the Model Match Business Requirements?                                |             |
| • Are Predictions Reliable?  |             |
| 4. Actual vs Expected Framework: Can I Believe My Eyes?                      | 12:00-13:00 |
| • Philosophy and Standards   |             |
| • Thresholds and Techniques  |             |
| • Business Practice  |             |

### **Day 3**

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| 5. Developing Credit Strategies: A Structured Approach | 09:00-11:00 |
| • Principles   |             |
| • Objectives and Expectations                          |             |
| • Design and Evaluation                                |             |
| 6. Iterative Strategy Development: New Business        | 10:45-12:45 |
| • Acceptance Strategies                                |             |
| • Using RORAC  |             |
| • Acquisition Reporting                                |             |

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### **Day 4**

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| 7. | Policy Rule Analysis: Adding Value – Or Taking Away?   | 09:00-11:00 |
|    | <ul style="list-style-type: none"><li>• Application Processing Architecture</li><li>• Policy Rules</li><li>• Analysing Policy Rules: Volume and Risk</li><li>• Building Policy Rules into Scorecards</li></ul> |             |
| 8. | Portfolio Analysis: Vintage Matrix Principles  | 10:30-12:30 |
|    | <ul style="list-style-type: none"><li>• How Vintage Matrices Work</li><li>• Trajectories – Reset Expectations</li><li>• Indexed Numbers</li><li>• Where Are the Opportunities?</li></ul>                       |             |

### **Day 5**

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| 9.  | Management Reporting: The Monthly Pack   | 09:00-11:00 |
|     | <ul style="list-style-type: none"><li>• Understanding the Feedback Loop</li><li>• Dashboards</li><li>• Strategy Evaluation</li><li>• Portfolio Reporting</li></ul> |             |
| 10. | Proactive Portfolio Management: Maintaining control  | 11:00-13:00 |
|     | <ul style="list-style-type: none"><li>• Risk Appetite</li><li>• Hypothesis Testing: What Happens If ....</li><li>• Plenary</li></ul>                               |             |

End of Seminar