

# **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                           | 09:15-11:00 |
| • 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 | 11:00-13:00 |
| • 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        | 11:00-13:00 |
| • Acceptance Strategies                                |             |
| • Using RORAC  |             |
| • Acquisition Reporting                                |             |

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### **Day 4**

7. Policy Rule Analysis: Adding Value – Or Taking Away? 09:00-11:00
- Application Processing Architecture
  - Policy Rules
  - Analysing Policy Rules: Volume and Risk
  - Building Policy Rules into Scorecards
8. Portfolio Analysis: Vintage Matrix Principles 11:00-13:00
- How Vintage Matrices Work
  - Trajectories – Reset Expectations
  - Indexed Numbers
  - Where Are the Opportunities?

### **Day 5**

9. Management Reporting: The Monthly Pack 09:00-11:00
- Understanding the Feedback Loop
  - Dashboards
  - Strategy Evaluation
  - Portfolio Reporting
10. Proactive Portfolio Management: Maintaining control 11:00-12:30
- Risk Appetite
  - Hypothesis Testing: What Happens If ....
  - Plenary

End of Seminar