

CASE STUDY**Historical Data Integration**
Proto Financial®**CLIENT TYPE**

Hedge Fund

PRIMARY USER

CFO / Operations Analyst

LOCATION

New York, NY

KEY BENEFITS

- 1/10th the time & cost of other solutions
- No added infrastructure or overhead
- Simplicity of solution
- Confidence in the data asset generated
- Informed strategic technology initiatives

DATA SOURCES INTEGRATED

- Excel files
- Built-in tables for data mappings
- Bloomberg Professional

USER TESTIMONIAL

"The great thing about Proto is that you can start small and build from there. When we explored other solutions to build up our historical data, the all-or-nothing, large scale of the solutions was off-putting. With Proto, we started with a small project and saw value quickly. Then we expanded our solution to handle historical exposure and P&L attribution for every security we've traded."

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212.244.1580 (f)Email sales@protosw.comWebsite <http://www.protosw.com>Office Proto Software, Inc.
140 West 30th Street, 3E
New York, NY 10001**Integrating, Cleaning and Testing a Historical Record of Monthly P&L Contribution and Exposure per Security****The Need**

A hedge fund operating since 2002 wanted to build a single, master security table with P&L and exposure by security for every month since the fund inception. With this consolidated asset, they would be able to generate sophisticated contribution and exposure reports for any chosen time period. The monthly P&L and exposure data was already being stored separately in individual Excel workbooks, but it was not possible to query across the disparate data in its current state. However the prospect of building and maintaining a custom P&L / exposure database & reporting layer was daunting.

Proto's Solution & Benefits

Proto was uniquely able to help the fund's CFO consolidate, enrich and test the historical data on an unparalleled timeline and budget. Single purpose Proto dashboards allowed the CFO to first merge and integrate the exposure and attribution data, confidently resolving conflicts between security names, market caps and other data attributes. The historical data was then managed in Excel, providing a familiar and flexible environment for the CFO to make corrections and input missing data. Many single-purpose Proto dashboards were used to verify the data integrity and locate irregularities, giving the CFO total confidence in the final consolidated data set. Specific benefits include:

- 1/10th the projected cost and time to delivery: Proto's solution delivered results in a fraction of the time and cost projected by other providers offering a custom database system.
- Simplicity & familiarity: Proto's solution was simple to understand and implement. Data was first consolidated into Excel by the funds operations staff, and then dashboards were built to improve the data and verify integrity.
- Confidence in the data: Proto developed a series of dashboards to check the integrity of the data by regenerating attribution and exposure reports that matched the fund's historical investor reports. The CFO was able to quickly check the results from Proto against reports to locate discrepancies and correct the underlying data in Excel.
- Intermediate value & strategic insight: Proto solved the problem at hand, creating a valuable data asset and simultaneously informing the requirements for any future data warehouse initiative.