



CASE STUDY

Portfolio Exposure Snapshot Proto Financial®

CLIENT TYPE

Hedge Fund

PRIMARY USER

CFO

LOCATION

New York, NY

KEY BENEFITS

- Saved time
- Eliminated manual workflow risks
- Able to generate 100% of metrics
- Quick delivery, strategic solution

DATA SOURCES INTEGRATED

- Monthly exposure data in Excel
- Historical P&L/Exposure data in Excel
- Custom ranges for exposure bucketing

USER TESTIMONIAL

"It took me hours to prepare our exposure reports in Excel, but with Proto it takes minutes. On top of that I can produce additional exposure metrics that I would not have had the time to do before."

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Portfolio Exposure Snapshot for Selected Months With Exposure by Category and Top/Bottom Aggregates

The Need

A typical 130/30 hedge fund put together a standard monthly exposure report showing total long and short exposure by region, sector, asset class, top 10, top 5, and various other aggregates. Additionally, the fund had to respond to investor requests for exposure reports in slightly different formats, including different metrics or excluding certain asset classes such as ETFs. Though their prime broker provided many exposure reports, there were slight differences in the way they group securities and they lacked key metrics that the fund required. Creating the various exposure reports was a manual, time-consuming Excel-based analysis process that took hours for the CFO to complete. The CFO needed a tool that could run the required analysis and produce a standard output for any month of data. Furthermore, he needed a solution with the analytical flexibility to address their current exposure metrics and evolve when needs change.

Proto's Solution & Benefits

Proto developed a dashboard to produce a list of all of the exposure aggregates in a clean, standard format that were needed for internal purposes or likely to be requested by an investor. Initially this solution was used to streamline the production of a month-end investor report. However after Proto helped to create a historical master P&L and exposure file (covered in the case study titled, "Historical Integration"), the solution was extended to produce and output to Excel the exposure metrics for any selection of months. The CFO is now able to quickly and confidently respond to any request for custom views of exposure. Specific benefits include:

- Put hours back into the CFOs day: Proto cut the time required to generate the exposure section of the month-end investor report by 10x.
- Eliminates manual-workflow risks: Proto's automated analysis is carried out the same way every time, eliminating the risks associated with copy-paste operations and recreating sub-total formulas in Excel.
- Complete, flexible reporting output: Proto was able to produce all of the exposure subtotals required and didn't stop at a 90% solution typical of reporting platforms that lack analytical capabilities.
- A quick fix that evolved into a comprehensive solution: Proto's solution quickly addressed the month-end reporting need and later became part of the historical reporting solution.