

Portfolio Dashboards

Powered by Proto Financial

Information at your finger tips - the way you want to see it.

Proto Financial gives you a current, comprehensive picture of your portfolio so you can focus on investing and risk management. Our clients choose Proto over custom programming, Excel consultants and fixed systems because they get:

- More sophisticated, interactive and concise dashboards than possible with Excel
- The flexibility to handle *all* the exceptions and wrinkles that fixed systems do not
- Tactical, agile solutions delivered and maintained in 20% of the time and cost of programming
- Automated tools that save hours and produce auditable, accurate results they can trust
- A quick win to bridge existing systems or avoid making a long, expensive IT investment

Custom Without the Cost

Our team works with you to design and assemble dashboards using hundreds of flexible components, so you get the information you need in one interactive environment. Design your perfect portfolio dashboard with components including:

Portfolio Components

- » Holdings and overview
- » Exposure analysis
- » Daily and real-time P&L
- » Drift and style monitors
- » Benchmark comparisons

Transaction Components

- » Trade activity graphing
- » VWAP & commission analysis
- » Average cost analysis
- » Breaks and reconciliation

Other Components

- » Graphing with drill down
- » Slice and dice data
- » Export data & write to databases
- » Data input controls and grids

Risk Components

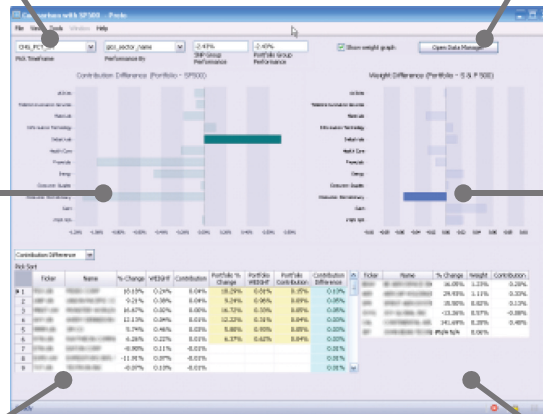
- » VAR and liquidity measures
- » Correlations and beta
- » Risk bucketing
- » Return stream analysis
- » Custom worst-period analysis

Performance Components

- » Period winner/loser reports
- » Performance attribution
- » Summary report generation

Custom Components

- » Position scoring metrics
- » RMBS loan file comparison
- » Curve-shift scenario analysis
- » Tie in to research systems
- » Corporate action monitors



Client Example

A mid-sized hedge fund was frustrated with canned reports and tedious Excel workflows required to produce portfolio holdings, exposure and P&L reports. Working with Proto's professional services team, they created a variety of automated dashboards for interactive analysis, exploration and report generation. The report below is a variation used daily to review exposure and risk metrics:

The screenshot displays a software interface for portfolio analysis. It features several data tables and interactive components:

- Top Left:** A table showing the top 10 positions with columns for % EQ, Ticker, and subtotals.
- Top Center:** A 'Liquidity Report' table with columns for Liquidity Bucket, Long, Short, Gross, Net, L Count, and S Count.
- Top Right:** A 'Market Cap Exposure Report' table with columns for Group By Attribute, Ticker, MarketCap(Base), and MV-Current(Pct Group EQ(Base)).
- Bottom Left:** A 'Beta' section with input fields and calculated values for Long, Short, and Total R2K and S&P500.
- Bottom Center:** A summary table for market cap exposure with columns for Average Long/Short Market Cap, Median Long/Short Market Cap, and Weighted Long/Short Market Cap.
- Bottom Right:** A 'Dynamic Grouped Sum in Pop Up Window' section with an 'Output Summary to Excel' button.

Annotations point to specific features:

- Date pulled from prime broker position file is an added sanity check:** Points to the date 'Sept-09-08'.
- Exposure overview grouped by days-to-liquidate, calculated using position size and average daily volume:** Points to the 'Liquidity Bucket' column.
- Additional exposure overview by custom market cap groupings:** Points to the 'Market Cap Exposure Report' table.
- Checkbox to toggle whether to use S&P500 or R2K beta in report:** Points to the 'Toggle R2K - SNP 500' checkbox.
- Top long and short positions ranked by beta versus R2K or S&P500:** Points to the 'Long Portfolio - Top Beta Stocks - RUT' and 'Short Portfolio - Top Beta Stock - RUT' sections.
- Button to open a new window with dynamic P&L and exposure aggregate and detail report:** Points to the 'Dynamic Grouped Sum in Pop Up Window' button.
- Long, short and total exposure weighted beta calculations for R2K and S&P500:** Points to the 'Beta' section.
- Drill down to individual positions based on selection in the market cap exposure report:** Points to the 'Drill down rows' section.
- Long and short market cap summary with average, median and exposure weighted totals:** Points to the market cap summary table.
- Button to export certain results to a pre-formatted Excel report:** Points to the 'Output Summary to Excel' button.

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