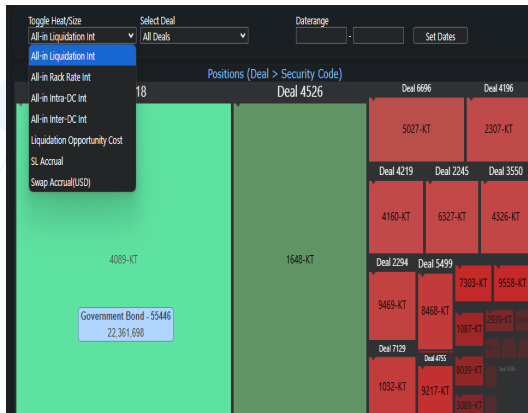


CASE STUDY: Cost of Carry Visualizations

For the Treasury Arm of a Hedge Fund



BUSINESS PROBLEM:

The client's challenge was that they have an extensive Excel sheet executing a prime brokerage waterfall model to calculate cost of carry for their portfolio manager's position sets. Cumulatively, this was a couple hundred thousand rows and upwards of 40 columns, making the calculations hard to visualize meaningfully.

OBJECTIVE:

The client wanted a unified data visualization frontend that allows it to better leverage and analyze its complex cost data.

KEY STAKEHOLDERS:

- Treasury Group
 - Product Developers
 - Portfolio Managers
 - IT Analysts
- Firmwide Head of Data

SOLUTION OVERVIEW:

Within one week, we created and delivered a dynamic dashboard that takes the data and presents it in a number of different, customizable visualizations. The dashboard is permissioned so that when a PM logs into the web server, they only see the positions relevant to their portfolio, but a higher-level user can see all positions across the firm.

It provides several levels of views to analyze financing costs:

- Aggregate data for the most important metrics are shown in the dashboard header and grouped further in a tree table by deal name
- A dynamic heat map provides a more visual representation of each metric with portfolio, deal, and position-level granularity
- A historical financing trends chart that reflects the heatmap selection
- A positions drilldown table that reflects the heatmap selection

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KEY RESULTS:

We were able to significantly expedite the analysis of cost of carry calculations and build a dashboard with an intuitive UI to all stakeholders, improving overall collaboration between the Treasury team. Integrating 3forge with the fund's existing data unlocks previously underutilized insights and a robust data analytics workflow.

With the Treasury team representing 50-60% of total dashboarding use cases in the fund, this case study proves that 3forge is the most effective way to unify different data sources, workflows, and business needs.

CONCLUSION:

3forge's low-code, user-friendly platform allows for any use case to be created quickly with the flexibility to expand dashboards as business requirements evolve. Development is fast and intuitive without being limited by primitive drag-and-drop interfaces.

