VPD



VPD Risk & Performance: Portfolio Analytics

VPD Portfolio Analytics calculates performance, performs equity and bond attribution, GIPS® Composites management and interfaces with risk engines BarraOne, RiskMetrics and Axioma, providing full transparency for your decision making.

Key features:

Flexible frequency Performance Calculation

• Fully flexible, point-to-point performance calculator incorporating fees and cashflows

VPD Composites for GIPS®

- Simple Composite construction with task driven management
- Full Audit Log and error reporting
- Selective Composite Calculation, full disclosure and footnote library

VPD Equity and Fixed Income Attribution

- Buy-hold or transaction based Equity attribution
- Yield curve based Bond Attribution
- Full drill-down analysis to stock level with range of attribution models including Brinson, Simplified Brinson, Contribution

VPD Risk Management

- VPD Risk links to your chosen risk provider with Vendor Specific Interfaces (VSIs) already developed for MSCI BarraOne, RiskMetrics and Axioma
- Local storage of results and with a full suite of regulatory reporting

VPD

	,	MUM			
		16,12 %			
	6,684	8%			DE SE UK
	6,684	AuM		Cashllow	SE SE
			2014-06-09	Cashflow MTD	SE UK
DE (USD)	Number of	AuM	2014-06-09		SE UK US
DE (USD) SE (USD)	Number of Portfolios	AuM 2014-06-09	2014-06-09		SE UK US
	Number of Portfolios 3	AuM 2014-06-09 28 246 052 511	2014-06-09		SE UK US
SE (USD)	Number of Portolios 3 1	AuM 2014-06-09 28 246 052 511 2 464 253 318	2014-06-09		SE UK US

	1013					For the periods ending 31	-Dec-2017						
	Total Return	Index	Excess	Composite	Firm AUH	Annualized	Total	Index	Excess	π	IR	STD	Index
2013 (YTD)	-17.0%	0.3%	-17.3%	143	111 719	1 Year	-17.0%	0.3%	-17.3%	9.2%	~1.9	0.0%	0.01
2012	-9.5%	0.4%	-10.0%	152	108 563	3 Years	-7.1%	0.3%	-7.4%	8.7%	-0.9	8.5%	0.09
2011	7.0%	0.3%	6.6%	168	107 929	S Years	0.2%	0.5%	-0.3%	10.7%	0.0	10.6%	0.11
2010	21.9%	0.3%	21.6%	81	102 636	Since Inception 01-Hay	-2008						
2009	3.2%	0.9%	2.3%	47	84 285	Annualmed return	3.1%	0.8%	2.3%	10.0%	0.2	10.8%	0.34
2008 (Since Inception)	17.0%	2.2%	15.6%	28	72 005	Cumulative return	19.0%	4.6%	14.4%				
						Sharpe Ration	0.24	0.85					
Composite returns are calculate	el or an asset weights	r average has	e verig begin	ing of percet valu	en. Renual ature a	setion regarding policies for calculating ratiose weighted rates of neturn calcul	inted by geometrically	linking roots	le interne.				
Composite intuine are calculat Valuation Valuations are compoled and p	el or an asset weights	r average has	e veng begin	ing of percel valu	en, Additional etare en, Fernal Inture y	verbon regueding policies for calculation na bine weighted rober of return calcul	anad by peoplemically	finang nort	le inturne.				
Composite intrins are calculat Valuation Valuations are composed and p Camposite Description Employs gotal loost fitures to	el of an asiat weight enformance reports in i	t average hae 50. Orginal	e veng begin porfisie bese	ing of penal valu I in GBA	an. Aerual inture s	which requesting policies for calculation is time weighted rates of values classifier y quants models which are used for fo		linang mant	le indurne.				
Composite returns are calculat Valuation relations are computed and p Compose and Description Compose global loost forume to Derivations Nitem applicable, derivatives o	el of an asset weights enformance reports in i ny 2 abort anategy to :	r average has 50. Organi ethere ideale	a vang bagin porfitis base ia szum Avr	ing of period valu I in GBA	an. Aerosi intores Ingy wilt populate	en time weighted rates of nation laked		leang nove	ir Indurna.				
Comparitie retrieve and calleder Valuations valuations are compared and p Comparate Description Employe guidal bond forume in Declarations Miner applicable, derivatives a Pais Schadule The final management files for	el of an assat weights enformance reports in i ng & abort strategy to a we utilized for heights	r average has 50. Organi ethere ideale	a vang bagin porfitis base ia szum Avr	ing of period valu I in GBA	an. Aerosi intores Ingy wilt populate	en binne innlightlich rathen of nations saless v geweite moskels which was upon for fo		linking Have	ir inturne.				
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Computer vehicles are calleded Valuation Traductions are computed and p Composite Description Employed book formation Derivations When applicable, derivatives a Fas Scheduls The fixed management fas for Fires AUM	ef of an asset weights effective reports to 1 og & abort dramage to 2 we utilised for heights the account is 0 10%.	e avarages have 250. Original actions about large cards flow	n veng bagin portisis laan la nature Peri n. Pressenty	ing of paints valu (in GBA - quantitative strat of the usage of De	en. Arrual interes begy soft proprietar citations will depend	en binne innlightlich rathen of nations saless v geweite moskels which was upon for fo	isong purpana.	loong nord	in minera				

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		1	Equi 31 Decemb	bel investment Management Ltd (UK) Equities : Asia Aspan December 2007 to 30 June 2014 Reporting Currency: USD				
	Gross of Fees	Baschmade		multized	Number	Non-Fee Paving	Total Composite	Total Firm
	Return	Betam	Consosile	Benchmark		Assets	Assets (million)	Assets
Year	(%)	(%)	(%)	(%)				insiliari
2008	-45.3	-36.1	142.8	103.5	2		5,779	5,779
2009	68.6	30.0	160.7	112.9	2		9,789	9,760
2010	23.3	11.8	133.3	110.1	2		11,727	11,727
2011	-14.0	-5.5	108.6	95.1	2		13.562	13,562
2012	19.8	15.8	89.5	79.0	2		12,270	12,270
2013	11.9	22.8	79.1	63.6	2		12,768	12,768
Jan - Am 2	014 9.0	6.2	78.1	62.8	2		19,796	19,796
quities and e	ds in the composite in pulty related securities	in various indus	stries.	siuding Japan.	The investme	nts will be in		
xpuilies and e Surrent Bench Senchmark Hi As restrictions	nds in the composite in puty related securities mark: Enskilda Nordic story: (1994-12-31 - 19 are placed on the mut ategy and the general t	in various indus Total, max weij 98-12-31) Berg ual funds in the	stries. ght 10% s Nordeninder composite off					
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xquities and e Current Bench Benchmark Hi Ao restrictions twostmetra fait Net mutual fun Tok measures tick measures for a measures	puty related securities mark: Enskilda Nordic story: (1994-12-31 - 19 are placed on the muti alegy and the general t ids in the composite all ridge are only presented with	In various indus Total, max weig 98-12-31) Berg ual hunds in the erms for matue I operate with a ven historical di only shown w	stries. git 10% is Nordeninder composite off i hands. tracking error sta is available ten a relevant	er than those i range of 1 to 8 for atleast 24 benchmark is	defined by the 			
sputies and e Current Bench Renchmark Hil Io restrictions tweatment an The motual fui Risk level: Ave Tisk measures to a more de Composite Pe	puty related accurties mark: Enskilda Nordic, alony: (1994-12-31 - 19 are placed on the mul- alegy and the general t did in the composite all reage intellive benchmark an usiled description of the informance Report.	In various indus Total, max weil 98-12-31) Berg wal hunds in the erms for mutual operate with a sen historical di only shown w tracking error	tries. ght 10% s Nordeninden composite off i hands. tracking error sta is available hen a relevant measure, piea	range of 1 to 8 range of 1 to 8 for atleast 24 benchmark is se see the note	telined by the 			

Cal	lendar Year	Annualized Returns					
Calendar Years	Gross E	Senchmark	Excess	Annualised Periods	Gross	Benchmark	Exces
Year-To-Date	8,96%	6.18%	-0.70%	1 Year	23.16%	32.83%	-9.67
2013	11.93%	22.80%	-2.48%	3 Years	7.54%	10.65%	-3.111
2012	19.83%	15.83%	1.35%	5 Years	14.54%	14.28%	0.26
2011	-13.99%	-5.54%	1.56%	7 Years	5.23%	4.09%	1.14
2010	23.29%	11.76%	-0.90%	10 Years	3.64%	2.85%	0.79
2009	68.56%	29.99%	1.53%	15 Years	3.64%	2.85%	0.79
2008	-45.29%	-36.12%	4.81%	20 Years	3.64%	2.85%	0.79
2007		0.00%		Since Inception (2007-12-31)	5.65 %	4.41 %	1.24
The mutual funds in th Risk level: Average Risk measures are on risk measures relative	ly presented when t	rate with a trackin recorded data is a g shown when a r	veilable for atles elevant benchme	Inception (2007-12-31) 1 to 8. st 24 months. Also, nk is available.	- 69.6 %	4.41%	1.24 5



"VPD Attribution provides improved accuracy and comprehensive communication across reporting facilities"- AMF

" VPD Composites is a modern, robust and flexible GIPS[®] management tool that interfaces well with our existing systems." – DIAM International

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For more information, contact us: info@vpd.biz

• Established in Stockholm, 1986

London office opened in 1999

• VPD Risk & Performance launched 2003 www.vpdfsc.co.uk www.vpd.se



