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

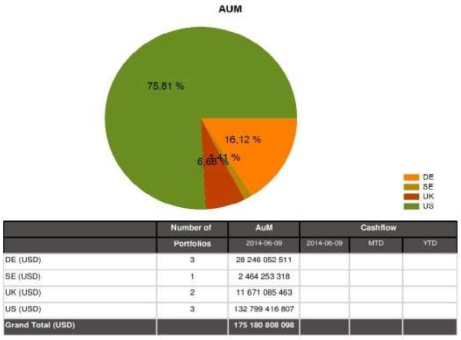
VPD Equity and Fixed Income Attribution

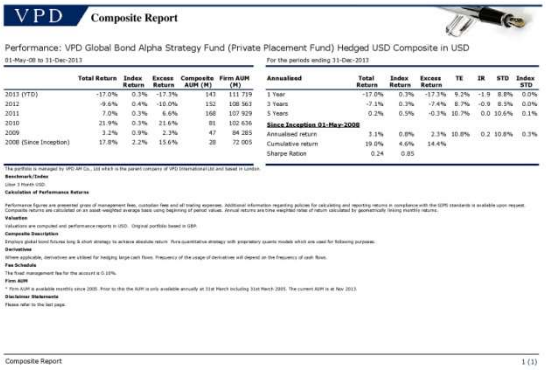
- Buy-hold or transaction based Equity attribution
- Yield curve based Bond Attribution
- Full drill-down analysis to stock level with range of attribution models including Brinson, Simplified Brinson, Contribution

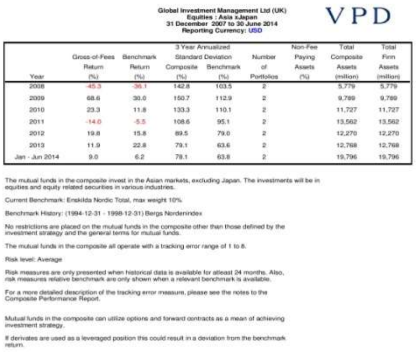
VPD Risk Management

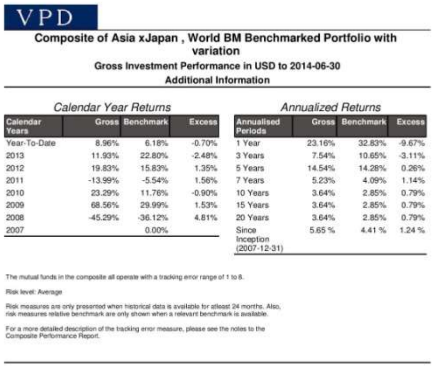
- VPD Risk links to your chosen risk provider with Vendor Specific Interfaces (VSIs) already developed for MSCI BarraOne, RiskMetrics and Axioma
- Local storage of results and with a full suite of regulatory reporting

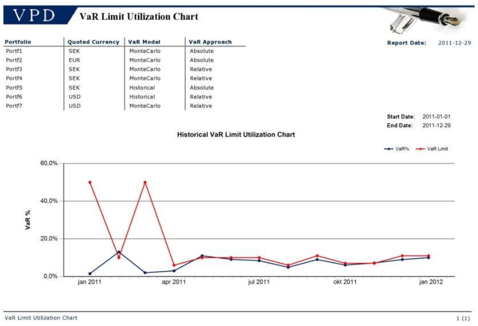
VPD

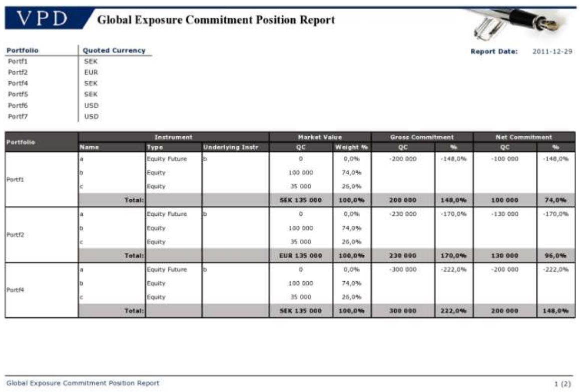












"*VPD Attribution* **provides improved accuracy and comprehensive communication across reporting facilities"- AMF**

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

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

VPD

- **Established in Stockholm, 1986**
- **London office opened in 1999**
- **VPD Risk & Performance launched 2003**

www.vpdfsc.co.uk **www.vpd.se**

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