



VPD Attribution

VPD Attribution is an analytical tool for performance attribution. The product is provided in a modern and user-friendly application, covering equity and fixed income attribution models including derivatives. It has multi-currency capability with overlay features. It is a strong tool for hedge funds and blended mandates, as well as for pure index-driven portfolio management.

When analysing performance and risk data you simply drill down through a flexible tree structure, from firm level down to portfolio level and security level, and even further down to individual trades and other transactions.

At different levels and nodes you will be presented with relevant aggregate risk and performance measures based on many aspects. The choice of attribution models is extensive.

Features at a glance

- Vast range of attribution models to choose from
- Analyse risk and performance from firm level down to individual trades and transactions
- Tools for data consistency analyses
- Integrated risk and performance perspective
- User-friendly format
- Easy to install and evaluate

VPD Financial Software Consulting Limited

VPD is a leading provider of highly specialised software and know-how for the financial sector. VPD has developed its products in close collaboration with the world's leading financial institutions for over 20 years. Clients benefit from VPD's expertise through business consulting, development consulting, and asset management products. The flagship product suite, VPD Risk & Performance, is available in various combinations to meet client-specific needs.