













# New Statistics introduced for Institutional Performance Reporting

 **Kwasny, Daniel**  
Director

 Home

## Categories

-  Investments
-  Spending Policy
-  Fiduciary/Regulatory/ Legislative
-  Vendors
-  Sales: Identifying and Qualifying Prospects
-  Other
-  News & Events
-  Sales: First Meetings and First Calls



Concurrent with the platform change to Investment Metric’s PARis ([Link](#)), the Institutional Performance team is introducing two new statistics, rebranding five statistics, and removing two other statistics on the Portfolio Statistical Summary page for clients receiving reports from PARis.

### NEW STATISTICS

- Maximum Drawdown - The percentage of the peak to trough decline in a given measurement period.
- Maximum Drawdown Recovery Period – The number of periods required for the portfolio to recover to the last peak from the start of the Maximum Drawdown. If the portfolio has not recovered from the Maximum Drawdown, this statistic will not populate.

## REBRANDED STATISTICS

- Batting Average – This statistic is now known as **Consistency**.
- Positive/Negative Periods – This statistic is now known as **Positive/Negative Months Ratio**, moving to a ratio of positive/negative months in the measurement period instead of a count.
- Best/Worst Quarter – This statistic is based on rolling three month windows within the measurement periods, not necessarily calendar quarters.

## REMOVED STATISTICS

- Range
- Worst 4 Quarters

One other note about the Portfolio Statistics report – the Information Ratio will never populate for the benchmark and will show “-” at all times.

---

### Institutional Performance Reporting - Platform Transition

captrustadvisors1.sharepoint.com

Institutional Performance Reporting - Platform Transition

---