# Investment Performance Report (IPR)

## Overview:

The IPR report analyzes portfolio and benchmark performance and return statistics over selectable time periods.

## Inputs:

1. Marketable Composite (if Account Type = Marketable Composite)
2. Portfolio or Composite (if Account Type = All)
3. Gross or Net Returns
4. Time Period
5. Monthly or Quarterly frequency

## Outputs:

1. Ret Stats:
   1. Cumulative & Annualized Returns
   2. Risk Metrics: Standard Deviation, Sharpe, Sortino, Treynor, Information Ratio, Alpha, Beta, R-Squared
   3. Timeframes: 3m, 6m, 1-10y, Since Inception
2. Ret Stats 2:
   1. Capture Ratios, Batting Average, Skewness, Kurtosis
3. Ret:
   1. Monthly or Quarterly performance and excess returns
   2. Risk-Free rate comparison / Net Asset Values
4. Trailing Stats:
   1. Trailing performance and volatility