Investment Performance Report (IPR) Documentation

# Overview

The IPR report analyzes portfolio and benchmark performance and return statistics over selectable time periods. This comprehensive tool provides detailed insights into investment performance across multiple dimensions.

# Input Requirements

The IPR system requires the following inputs:

* Portfolio or Composite selection (if Account Type = All)
* Marketable Composite (if Account Type = Marketable Composite)
* Return basis selection (Gross or Net Returns)
* Time period definition
* Reporting frequency (Monthly or Quarterly)

# Output Components

## Ret Stats Section

The Ret Stats section provides comprehensive return and risk analysis including:

* Cumulative and Annualized Returns across multiple timeframes
* Risk Metrics: Standard Deviation, Volatility measures
* Performance Ratios: Sharpe Ratio, Sortino Ratio, Treynor Ratio
* Information Ratio and tracking error analysis
* Alpha and Beta calculations vs benchmark
* R-Squared correlation coefficients
* Available timeframes: 3m, 6m, 1-10y, Since Inception

## Ret Stats 2 Section

Extended performance metrics including:

* Capture Ratios (Up/Down market performance)
* Batting Average (percentage of outperformance periods)
* Skewness and Kurtosis distribution measures
* Risk-adjusted performance indicators

## Additional Output Sections

* Ret: Monthly or Quarterly performance and excess returns with Risk-Free rate comparison
* Trailing Stats: Rolling performance and volatility analysis
* Net Asset Values and benchmark comparison metrics

# Summary

The IPR report serves as a comprehensive performance analysis tool, providing institutional-grade analytics for portfolio managers and investment professionals. All metrics can be calculated on gross or net return basis and across flexible time periods.