Portfolio Performance Reports Available

PortfolioCenter offers several performance reports and formats for you to share performance with your clients. This document shows you the various reports to help you decide which report is best for you and your clients. There are two classes of Performance Reports:

**Portfolio Performance Reports**

In this section, starting on page 2, get descriptions of each of these text only reports along with a description of each report. The following reports are included in this section:

- **Portfolio Performance Summary**
- **Portfolio Performance Review**
- **Position Performance Summary**
- **Asset Class Performance History**
- **Comparative Portfolio Performance**

**Graphical Performance Reports**

In this section, starting on page 7, get descriptions of most of the wide selection of reports giving you the option to add a graph to the report.

**NOTE:** Some reports in this section are comparable to holding reports or other similar reports, and they are not covered in this document.

- **Graphical Portfolio Performance Review 1 & 2**
- **Performance vs. Benchmarks**
- **Graphical Comparative Performance**
- **SMA Position Performance Summary 1 & 2**

- **Graphical Performance Summary 1 & 2**
- **Components of Change in Portfolio Value**
- **Group Performance Summary 1 & 2**
Performance Reports

The performance reports section gives you several performance report options to help you communicate portfolio performance with your clients. Most of the reports in this section require intervals (either on the portfolio or asset class level) before you can see the results of the report, provide a time weighted return (TWR). Most also have two main sections: a detail section and a return section.

Portfolio Performance Summary

The Portfolio Performance Summary requires intervals and has two sections: the detail section, located at the top of the report, and the return section, located at the bottom of the report.

The detail section shows information such as beginning value, net contributions, capital appreciation, etc. The amount of detail available depends on the detail format you select in the report settings.

The return section is where you can display TWR, IRR, (gross, net or both), index and target returns. You can also select which types of returns you want to display on the report in the settings.

The Portfolio Performance Summary has 8 available detail sections and 8 available return sections associated with the detail sections. You can select different detail formats for each detail section.

Notes

- Four of the reports below have a detail section for which there are several formatting options. For a list of each format option available, see https://schwabpt.com/pdflibrary/open.asp?id=010488.
- See https://schwabpt.com/pdflibrary/open.asp?id=010497 for more information about the settings for the Portfolio Performance Summary and for steps to run the report.
The Portfolio Performance Review report has two sections: the detail section, located at the top of the report, and the return section, located at the bottom of the report.

The detail section shows information such as beginning value, net contributions and capital appreciation. The amount of detail available depends on the detail format you select in the report details. This report requires interval calculations for each period you want to report.

The return section shows TWR, IRR, index and target returns.

The Portfolio Performance Review has 1 available detail section and 8 available return sections. Notice that the multiple time periods for returns are shown as columns in the return section across the bottom of the report, as opposed to the Portfolio Performance Summary, which lists the return section below each detail section. This report is popular because you can see the detail and return sections on a single page.

**Tip**

See https://schwabpt.com/pdflibrary/open.asp?id=010498 for more information about the settings for the Portfolio Performance Review and for steps to run the report.
The Comparative Performance Review report has two sections: the detail section, located at the top of the report, and the return section, located at the bottom of the report.

The detail section shows information such as beginning value, net contributions, capital appreciation, etc. The amount of detail available depends on the detail format you select in the report settings.

The return section shows TWR, IRR, index and target returns.

The Portfolio Performance Review has 8 available detail sections and 8 available return sections. This report is popular because you can see the detail and return sections on a single page.

**Tip**

See [https://schwabpt.com/pdflibrary/open.asp?id=010499](https://schwabpt.com/pdflibrary/open.asp?id=010499) for more information about the settings for the Comparative Performance Review and for steps to run the report.

The Performance History report shows the period and cumulative returns for the portfolio, target and up to five indexes. This report requires interval calculations for the date range you want to report.

This report is a good troubleshooting tool. Use it to figure out what period had an unusual return. However, there are better, more concise reports than this one for client use.

This report is most suitable for a client that likes to see a lot of information about his or her portfolio, but is probably not suitable for most clients as it has a lot of information that could be easily confused.
Position Performance Summary

The Position Performance Summary is the only performance report that does not require intervals and therefore does not show a TWR.

This report has two main uses:

1. to show clients performance of individual positions and
2. troubleshooting tool for portfolio returns.

The default columns, as you see here, are designed to show the client how each position played a part in the overall return for the portfolio.

Tips

- Other columns are available for this report. For a complete list of all columns and how each is calculated, see https://schwabpt.com/pdflibrary/open.asp?id=010417.
- See https://schwabpt.com/pdflibrary/open.asp?id=010500 for more information about the settings for the Position Performance Summary and for steps to run the report.

Asset Class Performance Summary

The Asset Class Performance Summary report shows the return of asset classes for a reporting period and requires asset class intervals.

You can select up to 8 reporting periods for this report, similar to the Portfolio Performance Summary. You can also compare the return of each asset class to the return of a target, up to 5 indexes and the portfolio.

This report is suitable for clients interested in seeing the returns of each asset class.
The Asset Class Performance History, similar to the Portfolio Performance History Report, shows the performance history of an asset class over a time period selected in the settings. You can also print return information the total portfolio, up to 5 indexes and the target for the same period as a basis of comparison.

The Performance Analysis report offers more analytics than any other report in PortfolioCenter. There is 1 detail section and up to 8 return sections, similar to the Portfolio Performance Review.

In addition to the portfolio level TWR and IRR, you can also print asset class TWR and IRR, index returns for up to 5 indexes and target returns. Also, you can print 6 additional analytics:

- Standard Deviation
- Beta
- Alpha
- R-Squared
- Sharpe Ratio
- Treynor Ratio
The Comparative Portfolio Performance report is the only graphical report in the Performance Reports section. It shows the growth of a hypothetical $100 investment, given the return of the portfolio, and then compares that return to a target return and up to five index returns.

In addition to the graph at the top of the page, all the underlying data is presented in a table showing each weighted period.

Graphical reports give you the option to add graphs to already familiar performance reports or offers information you cannot get from other reports. Most of the performance reports in this area require intervals.

Similar to the Portfolio Performance Review above, this report features one detail section and up to eight return sections.

In addition to the standard detail and return sections, you can add up to two graphs on the report.
Similar to the Position Performance Summary above, this report shows each position and the Internal Rate of Return for those positions.

In addition to the each position, you can add up to two graphs on the report.

Performance vs. Benchmarks

This report shows information similar to the return sections of the Portfolio Performance Review, Portfolio Performance Summary or the Comparative Performance Review.

It shows, both in text and with a graph, the returns for portfolio, a target and up to 5 additional indexes.

This graph can be added to the other reports described in this section.
Components of Change in Portfolio Value

This report shows, graphically, the components of change in the portfolio value during the course of the time period.

It is similar to the detail section of the Portfolio Performance Review, Portfolio Performance Summary or the Comparative Performance Review.

This graph can be added to the other reports described in this section.

Portfolio Value vs. Cumulative Net Investment

This report shows the change in portfolio value and how it changes over the time period as compared to the cumulative net investment.

This graph can be added to the other reports described in this section.
Graphical Comparative Performance

Similar to the Comparative Portfolio Performance report above, it shows the growth of a hypothetical $100 investment, given the return of the portfolio, and then compares that return to a target return and up to five index returns.

In addition to the graph at the top of the page, all the underlying data is presented in a table showing each weighted period.

Group Performance Summary 1 and 2

The Group Performance Summary shows returns for each group member in addition to the returns for the group as a whole.

You can display up to three benchmarks for each group member and up to five to the group as a whole.

Tip

See https://schwabpt.com/pdflibrary/open.asp?id=010584 for more information about the settings for the Group Performance Summary and for steps to run the report.
Similar to the Position Performance Summary above, this report shows each position and the Internal Rate of Return for those positions.

In addition to the each position, you can add up to two graphs on the report.

Perhaps the most unique feature of these reports, however, is the ability to roll up positions for Separately Managed Accounts into a single line item, as opposed to showing each position.