

In-House Discretionary - Portfolio Factsheet

Last Modified on 19/10/2023 2:39 pm BST

This article is a continuation of [In-House Discretionary - Platforms & Products](#)

The Portfolio Factsheet will show the following portfolio data:

- MiFID II Costs & Charges
- Portfolio Statistics
- Portfolio Cumulative Performance
- Fund Quartile Ranking
- Moody's Asset Allocation
- FE fundinfo Asset Allocation
- Stock Sectors
- Geographical
- Top Ten Holdings
- Efficient Frontier
- Portfolio Sectors

Please note - If the portfolio contains cash, this percentage will not be reflected in the statistics and performance metrics

The screenshot displays the 'IHD Test Portfolio AP' factsheet interface. At the top, there are navigation tabs: Details, Portfolio Builder, Compliance, Asset Allocation, Platforms & Products, **Portfolio Factsheet**, and Historic Performance. A 'Download Report' button is located in the top right corner.

Portfolio Summary:

- Portfolio Name:** IHD Test Portfolio AP
- Range Name:** (blank)
- Basis of Gain:** £10K over 10 Years Nominal Growth
- Min. Gain:** -12.1%
- Mean Gain:** 6.99%
- Max. Gain:** 25.38%
- Published By:** Synaptic Pathways UAT
- Published:** 19th October 2023

Portfolio Fund List:

Name	Synocode	Promoter	Sector Name	FE Crown Rating	Weighting
Agon BlackRock 50/50 Equity and Bond Tracker (ARC) Pn	00H5	Agon/Scottish Equitable	Mixed Asset - Balanced	1	100

MIFID II Costs & Charges:

No Data to Display

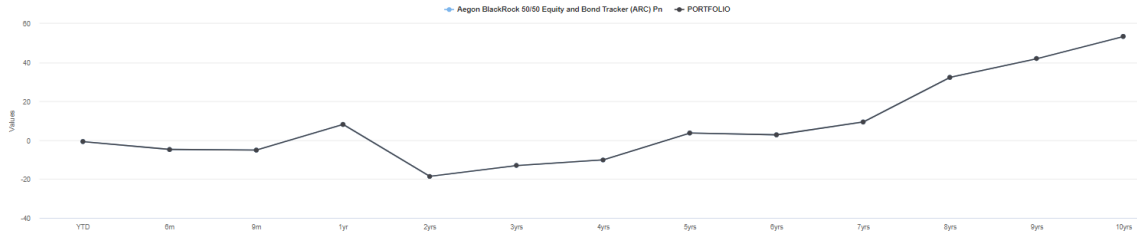
Costs and Charges reported by the instrument manufacturer and set by the publisher.

Portfolio Statistics:

Name	Alpha	Beta	Volatility	Sortino	Sharpe	Kurtosis	R-Squared	Information Ratio
Agon BlackRock 50/50 Equity and Bond Tracker (ARC) Pn	-5.53	1.67	12.13	-0.55	-0.01	-0.22	0.8	-0.75

Key fund statistics provided to evaluate the risk and return characteristics in modern portfolio theory to maximise returns for a given level of risk.

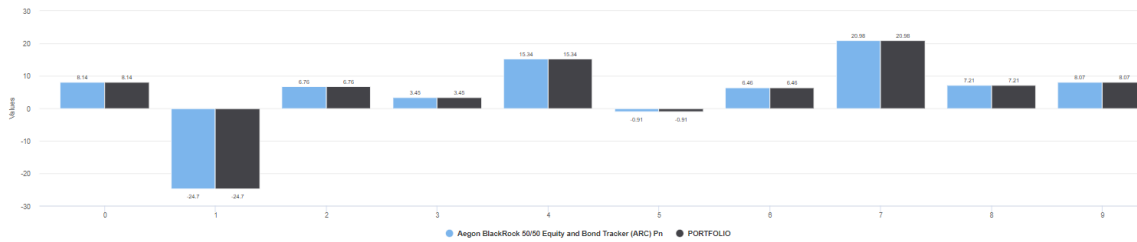
Cumulative Performance



Name	YTD	6M	9M	YR1	YR2	YR3	YR4	YR5	YR6	YR7	YR8	YR9	YR10
Aegon BlackRock 50/50 Equity and Bond Tracker (ARC) Pn	-0.71	-4.72	-5.06	8.14	-18.57	-13.07	-10.07	3.73	2.78	9.42	32.38	41.92	53.36
PORTFOLIO	-0.71	-4.72	-5.06	8.14	-18.57	-13.07	-10.07	3.73	2.78	9.42	32.38	41.92	53.36

What is Cumulative Return? A cumulative return on an investment is the aggregate amount that the investment has gained or lost over time, independent of the amount of time involved. The cumulative return is expressed as a percentage.

Portfolio Discrete Performance

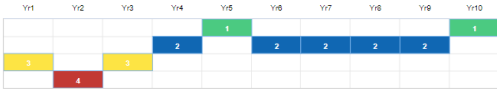


Name	YR1	YR2	YR3	YR4	YR5	YR6	YR7	YR8	YR9	YR10
Aegon BlackRock 50/50 Equity and Bond Tracker (ARC) Pn	8.14	-24.7	6.76	3.45	15.34	-0.91	6.46	20.98	7.21	8.07
PORTFOLIO	8.14	-24.7	6.76	3.45	15.34	-0.91	6.46	20.98	7.21	8.07

Discrete performance is the percentage performance of an investment over specific defined time periods. This is often expressed in calendar years or quarters of a year, with a comparison against a benchmark, or an index.

Fund Quartile Ranking

Aegon BlackRock 50/50 Equity and Bond Tracker (ARC) Pn



What is a Quartile?

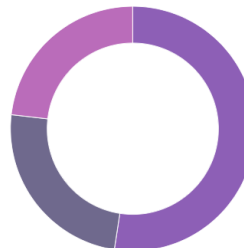
A quartile is a statistical term that describes a division of observations into four defined intervals based on the values of the data and how they compare to the entire set of observations.

The quartile measures the spread of values above and below the mean dividing the distribution into four groups.

A quartile divides data into three points—a lower quartile, median and upper quartile—to form four groups of the dataset.

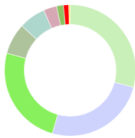
Quartiles are used to calculate the interquartile range, which is a measure of variability around the median.

Top Ten Holdings



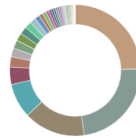
Name	Weighting
AEAGON BLACKROCK 50/50 GLOBAL EQUITY TRACKER PN	52.43%
AEAGON BLACKROCK OVER 15 YEARS CORPORATE BOND TRACKER PN	24.4%
AEAGON BLACKROCK OVER 15 YEARS UK GILT TRACKER PN	23.17%

Moody's Asset Allocation



Name	Weighting
UK Govt Bonds	29.21%
UK Equities	25.19%
Global Equities (ex UK)	24.62%
European Fixed Income	7.64%
UK Corporate Bonds	6.56%
Global Bonds (ex UK)	3.24%
US Fixed Income	1.7%
Emerging Markets Equities	1.31%
Cash	0.33%

FE FundInfo Asset Allocation



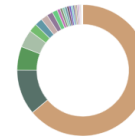
Name	Weighting
UK Equities	24.69%
UK Gilt	23.11%
UK Fixed Interest	15.21%
US Equities	8.53%
Japanese Equities	4.28%
US Fixed Interest	2.56%
French Fixed Interest	2.13%
French Equities	2.05%
Australian Equities	1.91%
Others	1.9%
Swiss Equities	1.67%
German Equities	1.46%
South Korean Equities	1.26%
German Fixed Interest	0.92%
Supranational Fixed Interest	0.92%
Dutch Equities	0.74%
Hong Kong Equities	0.61%
Danish Equities	0.56%
Swedish Equities	0.55%
Italian Equities	0.49%
Spanish Equities	0.47%
Mexican Fixed Interest	0.43%
Dutch Fixed Interest	0.41%
Italian Fixed Interest	0.4%
Singapore Equities	0.34%
Money Market	0.32%
Danish Fixed Interest	0.31%
Swedish Fixed Interest	0.26%
Australian Fixed Interest	0.25%

Stock Sector

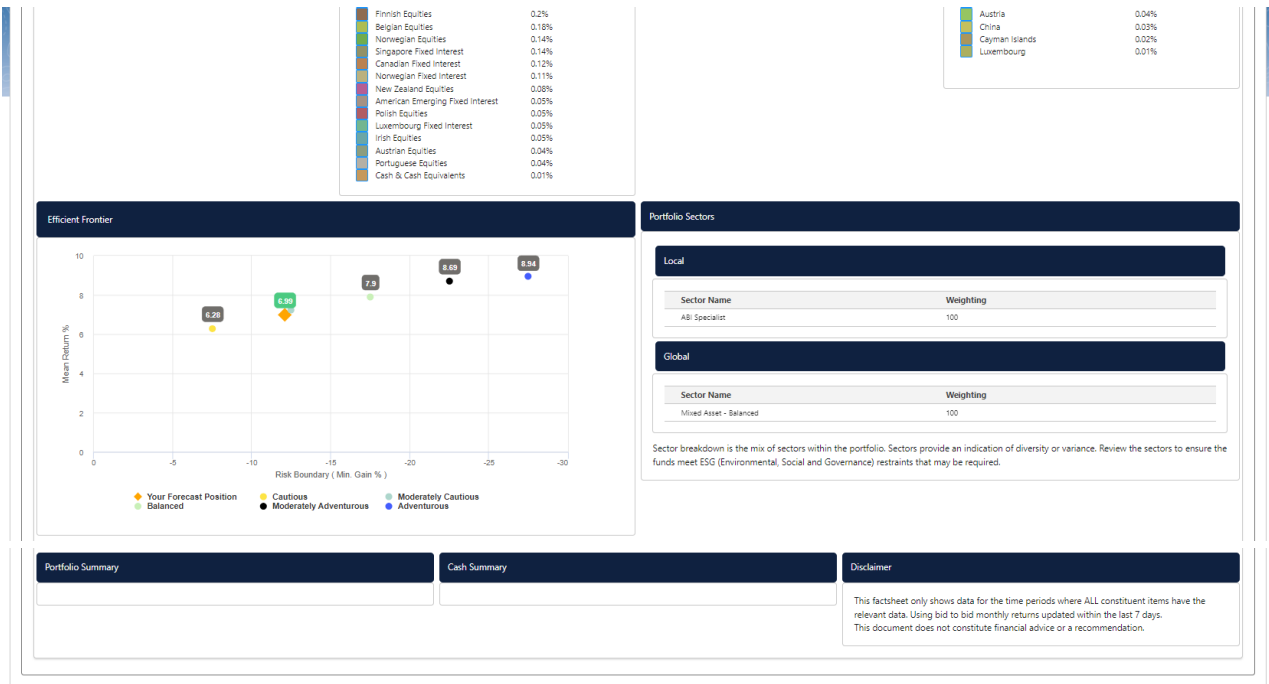


Name	Weighting
Government Bonds	23.16%
Financials	19.96%
Industrials	8.32%
Health Care	6.93%
Utilities	6.87%
Consumer Discretionary	6.55%
Consumer Staples	6.35%
Information Technology	4.79%
Communications	4.41%
Energy	4.26%
Materials	3.99%
Real Estate	2.98%
Others	1.39%
Money Market	0.02%

Geographical



Name	Weighting
UK	63.89%
USA	11.18%
Europe ex UK	5.62%
Japan	4.33%
France	2.08%
Australia	1.9%
Switzerland	1.65%
Hong Kong	0.6%
Germany	1.47%
Korea	1.27%
Netherlands	0.73%
Sweden	0.6%
Belgium	0.6%
Denmark	0.56%
Spain	0.53%
Italy	0.5%
Global Emerging Markets	0.43%
Ireland	0.41%
Asia Pacific ex Japan	0.4%
Singapore	0.31%
Guernsey	0.27%
North America	0.17%
Finland	0.16%
Norway	0.15%
New Zealand	0.05%
Jersey	0.06%
Money Market	0.06%
Poland	0.05%
Portugal	0.04%



This factsheet can be downloaded at the top right of the screen:

Portfolio: **IHD Test Portfolio AP** Duplicate Portfolio Import Funds Edit

Details Portfolio Builder Compliance Asset Allocation Platforms & Products **Portfolio Factsheet** Historic Performance

Synaptic

Portfolio Type
In-House DFM | Fund Based

Risk Rating Category
Moderately Cautious

Portfolio Name
IHD Test Portfolio AP

Range Name

Each of Gain
£10k over 10 Years Nominal Growth

Min. Gain	Mean Gain	Max. Gain
-12.1%	6.99%	25.38%

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Name	Syncode	Promoter	Sector Name	FE Crown Rating	Weighting
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For further information on Switch research, see article [In-House Discretionary - Historic Performance](#)