

In-House Discretionary - Portfolio Factsheet

Last Modified on 23/04/2024 11:45 am 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 shows the Synaptic Portfolio Factsheet interface for the 'IHD Test Portfolio'. The interface includes a navigation menu at the top with options like Synaptic Pathways, Home, Contacts, Research, Portfolio Builder, Investment Pathways, Configuration, Fund Lists, Knowledge Base, My Apps & Settings, and Valuations. The main content area is divided into several sections:

- Portfolio Overview:** Displays the Portfolio Name 'IHD Test Portfolio', Range Name, Basis of Gain (£10K over 10 Years Nominal Growth), and Published By (Synaptic Demo IFA) on 1st April 2022. It also includes a 'Download Report' button.
- Portfolio Fund List:** A table listing the funds in the portfolio with columns for Name, Syncode, Promoter, Sector Name, FE Crown Rating, and Weighting.

Name	Syncode	Promoter	Sector Name	FE Crown Rating	Weighting
Aegon BlackRock 30/70 Equity and Bond Tracker	KY9i	Aegon/Scottish Equitable	Mixed Asset - Cautious	3	20.00
Aegon Invesco Pensions European Equity (BLU) Pn H	PS9i	Aegon/Scottish Equitable	Equity - Europe ex UK	1	20.00
Fidelity Global Special Situations Acc	E184	Fidelity International (FIL In	Equity - International	3	20.00
FNW Invesco Global Bond	RUS7	FundsNetwork	Fixed Int - Global	4	20.00
Invesco UK Equity High Income (UK) Inc	PE12	Invesco Fund Managers Ltd	Equity - UK	1	20.00
- MiFID II Costs & Charges:** A table showing costs and charges reported by the instrument manufacturer and set by the publisher.

Name	Retail Use	Investor Type	SRRI	Ex-ante Entry %	Ex-ante Exit %	Ex-post Entry %	Ex-post Exit %	OCF %
Fidelity Investment Funds - Fidelity Global Special Situations Fund...	Y	Y	5					1.66
Invesco UK Equity High Income Fund (UK) (Inc)	Y	Y	6					1.75

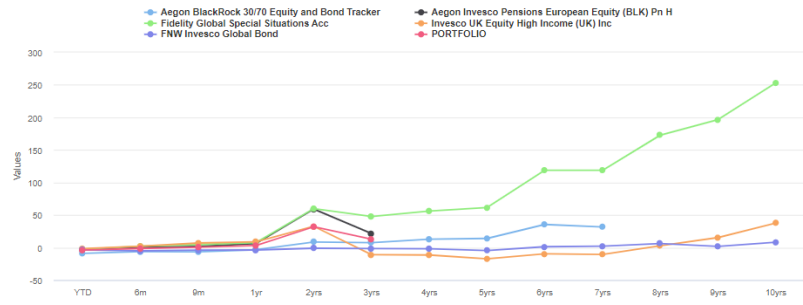
Portfolio Statistics

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

Name	Alpha	Beta	Volatility	Sortino	Sharpe	Kurtosis	R-Squared	Information Ratio
Aegon BlackRock 30/70 Equity and Bond Tracker	-0.86	1.89	11.68	0.04	0.05	1.55	0.83	0.18
Aegon Invesco Pensions European Equity (BLK) Pn H	-5.33	2.14	21.87	0.11	0.1	4.61	0.63	-0.02
Fidelity Global Special Situations Acc	-0.04	1.04	14.92	0.61	0.6	0.83	0.93	0.08
FNW Invesco Global Bond	-0.65	0.84	4.99	-0.67		0.33	0.64	-0.26
Invesco UK Equity High Income (UK) Inc	-8.84	1.07	20.83	-0.28	-0.02	9.84	0.88	-1.14

Cumulative Performance

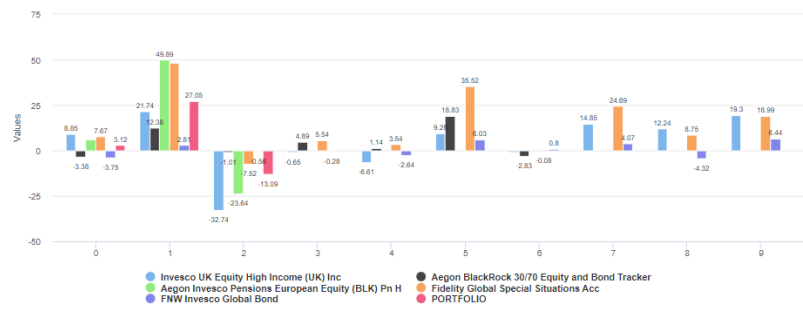
What is Cumulative Return? A cumulative return or an investment is the aggregate amount that the investment has gained or lost over time, independent of the amount of time involved. The cumulative return is expressed as a percentage.



Name	YTD	6M	9M	YR1	YR2	YR3	YR4	YR5	YR6	YR7	YR8	YR9	YR10
Aegon BlackRock 30/70 Equit...	-8.04	-6.12	-6.47	-3.38	8.58	7.49	12.74	14.02	35.49	31.66			
Aegon Invesco Pensions...	-3.16	-0.01	1.61	6.21	59.2	21.56							
Fidelity Global Special Situations Acc	-2.52	2.22	4.64	7.67	59.84	47.82	56.01	61.53	118.91	118.75	172.77	196.62	252.95
Invesco UK Equity High Income (UK)...	-1.44	2.11	6.97	8.86	32.52	-10.87	-11.45	-17.3	-9.63	-10.51	2.78	15.36	37.62
FNW Invesco Global Bond	-3.49	-5.11	-4.01	-3.75	-1.05	-1.6	-1.88	-4.47	1.29	2.1	6.25	1.66	8.21
PORTFOLIO	-3.91	-1.38	0.55	3.12	31.82	12.88							

Portfolio Discrete Performance

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.



Name	YR1	YR2	YR3	YR4	YR5	YR6	YR7	YR8	YR9	YR10
Invesco UK Equity High Income (UK) Inc	8.85	21.74	-32.74	-0.65	-6.61	9.28	-0.98	14.85	12.24	19.3
Aegon BlackRock 30/70 Equity and Bond Tracker	-3.38	12.38	-1.01	4.89	1.14	18.83	-2.83			
Aegon Invesco Pensions European Equity (BLK) Pn H	6.21	49.89	-23.64							

Fidelity Global Special Situations Acc	7.67	48.46	-7.52	5.54	3.54	35.52	-0.08	24.69	8.75	18.99
FNW Invesco Global Bond	-3.75	2.81	-0.56	-0.33	-2.64	6.03	0.8	4.07	-4.32	6.44
PORTFOLIO	3.12	27.05	-13.09							



Fund Quartile Ranking

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.

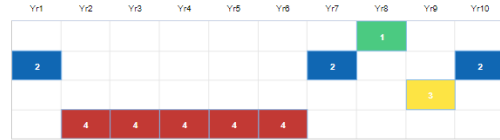
The quartile measures the spread of values above and below the mean dividing the distribution into four groups. A quartile divides data into three points—a lower quartile, median and upper quartile—to form four groups of the dataset.

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

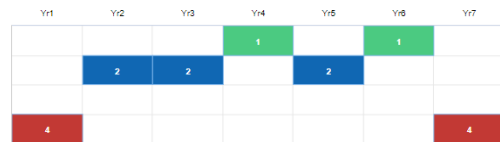
Fund Name

Invesco UK Equity High Income (UK) Inc

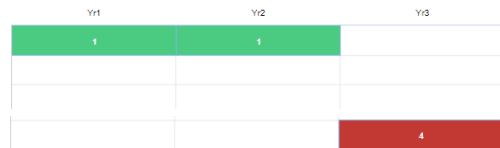
Quartile Rankings



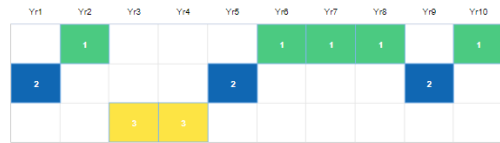
Aegion BlackRock 30/70 Equity and Bond Tracker



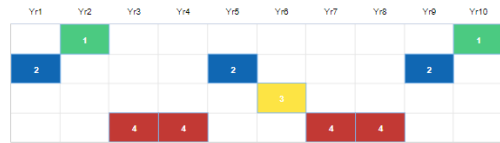
Aegion Invesco Pensions European Equity (BLK) Pn H



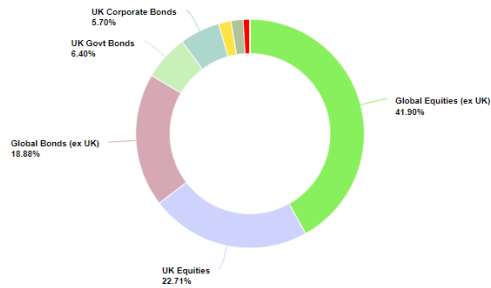
Fidelity Global Special Situations Acc



FNW Invesco Global Bond



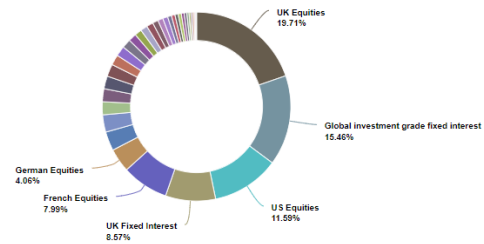
Moody's Asset Allocation



Name	Weighting
Global Equities (ex UK)	41.90
UK Equities	22.71
Global Bonds (ex UK)	18.88
UK Govt Bonds	6.40
UK Corporate Bonds	5.70
Cash	1.74
European Fixed Income	1.71
Emerging Markets Equities	0.95
Global Property	0.01
Hedge Funds	0.00
Global Private Equity	0.00



FE fundinfo Asset Allocation

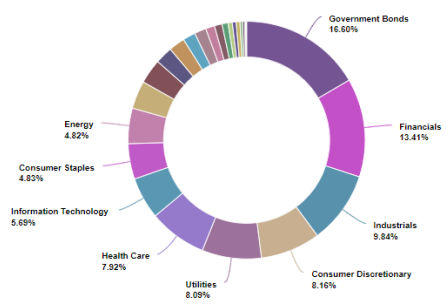


Name	Weighting
UK Equities	19.71
Global investment grade fixed interest	15.46
US Equities	11.59
UK Fixed Interest	8.57
French Equities	7.99
German Equities	4.06
Global high yield fixed interest	3.26
UK Gilt	2.97
Japanese Equities	2.23
Dutch Equities	2.20
UK Large Cap Companies	2.18
UK Index-Linked	2.12
Swiss Equities	1.78
Money Market	1.74
Spanish Equities	1.55

International Equities	1.37
Danish Equities	1.21
Italian Equities	1.18
North American Equities	1.15
European Large Cap Equity	0.98
Finnish Equities	0.89
Irish Equities	0.86
South Korean Equities	0.66
Others	0.60
Asia Pacific ex Japan Equities	0.56
UK Mid Cap Companies	0.55
Luxembourg Equities	0.48
Canadian Equities	0.46
Portuguese Equities	0.38
Swedish Equities	0.30
Taiwanese Equities	0.28
Nonviegian Equities	0.28
Austrian Equities	0.14
UK Small Cap Companies	0.13
European Mid Cap Equity	0.11
Property	0.01
Global Emerging Market Equities	0.01



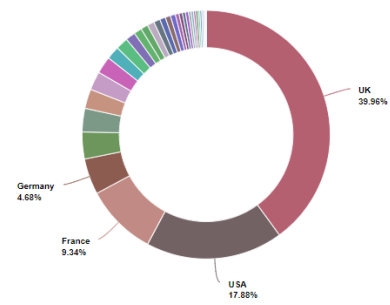
Stock Sector



Name	Weighting
Government Bonds	16.61
Financials	13.42
Industrials	9.84
Consumer Discretionary	8.16
Utilities	8.09
Health Care	7.92
Information Technology	5.69
Consumer Staples	4.83
Energy	4.82
Banks	3.81
Basic Materials	3.36
Telecommunications	2.37
Technology	2.20
Money Market	1.72
Communications	1.61
Government Agency Bonds	1.22
Real Estate	1.03
Materials	0.84
Automobiles	0.57
Others	0.53
Oil & Gas	0.50
Fixed Interest	0.37
Beverages	0.30
Manufacturing	0.10
Asset/Mortgage-Backed Securities	0.05
Building Materials & Merchants	0.04
Transport	0.03
Local Government Bonds	0.01
Derivatives	-0.04



Geographical



Name	Weighting
UK	39.96
USA	17.88
France	9.34
Germany	4.68
Italy	3.49
Others	3.06
Netherlands	2.53
Switzerland	2.43
Japan	2.22
Money Market	1.72
Spain	1.61
Denmark	1.27
Mexico	1.04
Ireland	0.94
Finland	0.91
Korea	0.83
Australia	0.76
Canada	0.67
South Africa	0.66
Luxembourg	0.48
Indonesia	0.45
Sweden	0.39
Portugal	0.39
Russia	0.34
Qatar	0.32
Norway	0.29
Taiwan	0.28
Poland	0.26
Greece	0.24
Brazil	0.21
Austria	0.15
Hong Kong	0.08
Guemsey	0.04
Singapore	0.03
Belgium	0.02
New Zealand	0.01
China	0.01
Jersey	0.01



Top Ten Holdings

Efficient Frontier

No Data to Display

Portfolio Sectors

Sector breakdown is the mix of sectors within the portfolio. Sectors provide an indication of diversity or variance. Review the sectors to ensure the funds meet ESG (Environmental, Social and Governance) restraints that may be required.

Local

Sector Name	Weighting
ABI Mixed Investment 0-35% Shares	20.00
ABI Unclassified	20.00
IA Global	20.00
ABI Global Fixed Interest	20.00
IA UK All Companies	20.00

Global

Sector Name	Weighting
Mixed Asset - Cautious	20.00
Equity - Europe ex UK	20.00
Equity - International	20.00
Fixed Int - Global	20.00
Equity - UK	20.00

Portfolio Summary

Disclaimer

This factsheet only shows data for the time periods where ALL constituent items have the relevant data. Using bid to bid monthly returns as at 23rd July 2021. This document does not constitute financial advice or a recommendation.

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

Portfolio

IHD Test Portfolio

[Duplicate Portfolio](#) [Import Funds](#) [Edit](#)

Details

Portfolio Builder

Compliance

Asset Allocation

Platforms & Products

Portfolio Factsheet

Historic Performance

Risk Rating Category
Moderately Adventurous (Low End)
Portfolio Type
In-House DFM | Fund Based

Portfolio Name
IHD Test Portfolio

Range Name

Basis of Gain
£10K over 10 Years Nominal Growth

Min. Gain	Mean Gain	Max. Gain
-18.28%	3.85%	24.2%

Published By
Synaptic Demo IFA

Published
1st April 2022

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Portfolio Fund List

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Fidelity Global Special Situations Acc	E184	Fidelity International (FIL In	Equity - International	3	20.00
FNW Invesco Global Bond	RUS7	FundsNetwork	Fixed Int - Global	4	20.00
Invesco UK Equity High Income (UK) Inc	PE12	Invesco Fund Managers Ltd	Equity - UK	1	20.00



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Moderately Adventurous
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Based

Portfolio Name
IHD Test Portfolio
Range Name

Basis of Gain
£10K over 10 Years Nominal Growth
Min. Gain Mean Gain Max. Gain
-18.28% **3.85%** **24.2%**

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Aegon Invesco Pensions European Equity (BLK) Pn H	P5PJ	Aegon/Scottish Equitable	Equity - Europe ex UK	1	20.00
Fidelity Global Special Situations Acc	E184	Fidelity International (FIL In	Equity - International	3	20.00
FNW Invesco Global Bond	RU57	FundsNetwork	Fixed Int - Global	4	20.00
Invesco UK Equity High Income (UK) Inc	PE12	Invesco Fund Managers Ltd	Equity - UK	1	20.00

For further information on Switch research, see article [In-House Discretionary - Historic Performance](#)