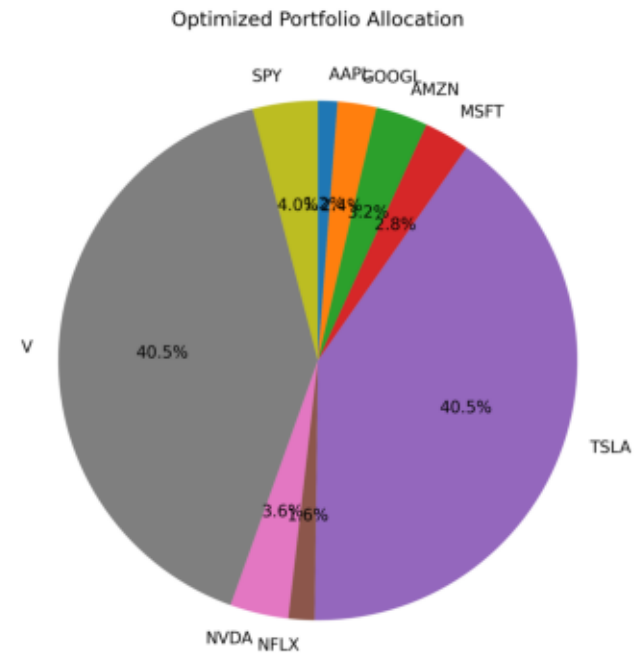
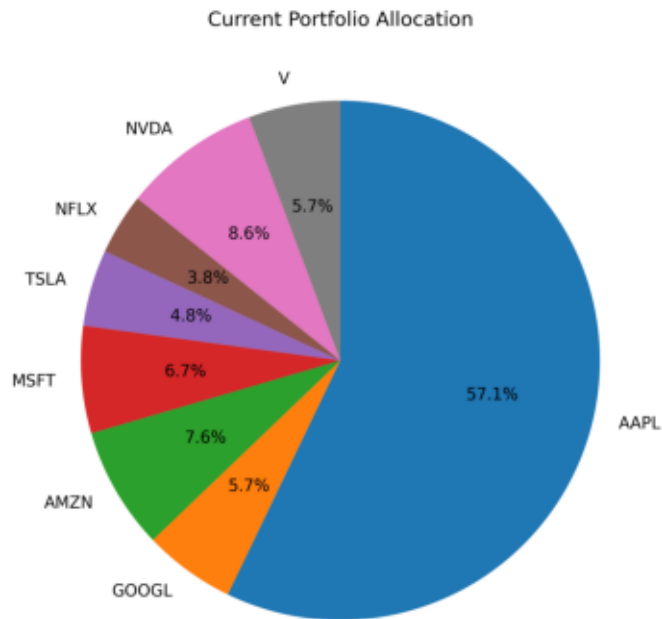


Portfolio Optimization of John Doe, January 2025

Presented by IG Wealth, Edouard Zamman

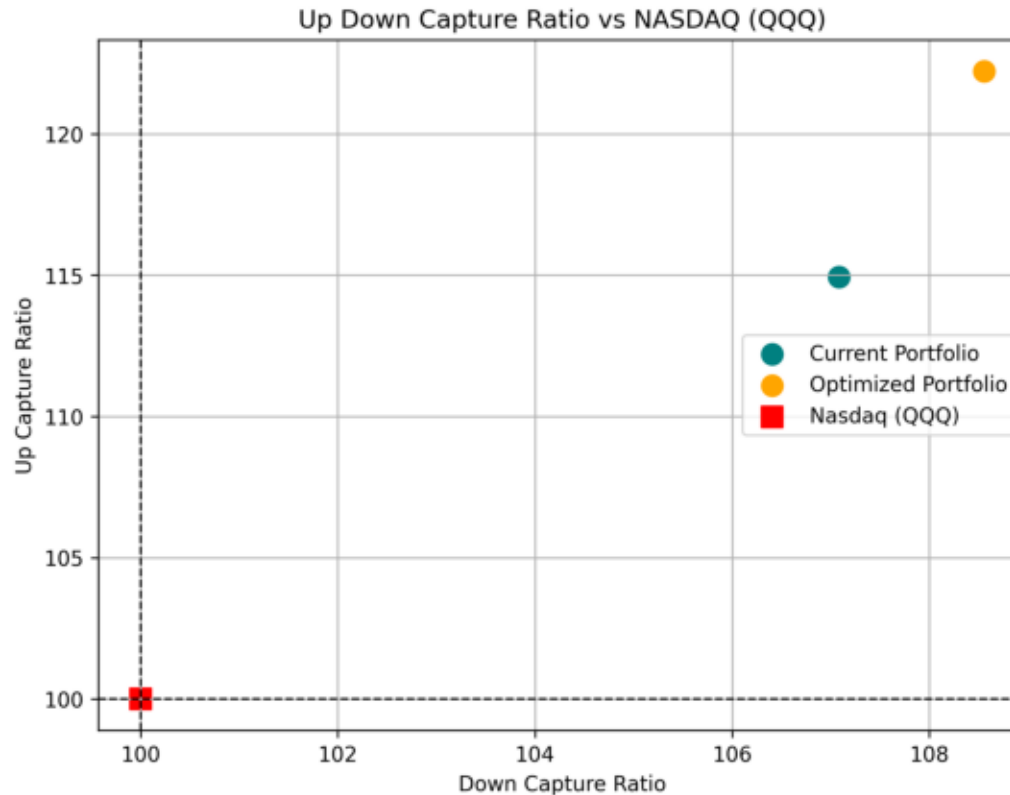
Current portfolio and optimized portfolio

The following pie charts visualize the allocation of each asset in both the current and optimized portfolios. This helps to quickly understand the diversification and concentration of holdings in each portfolio.



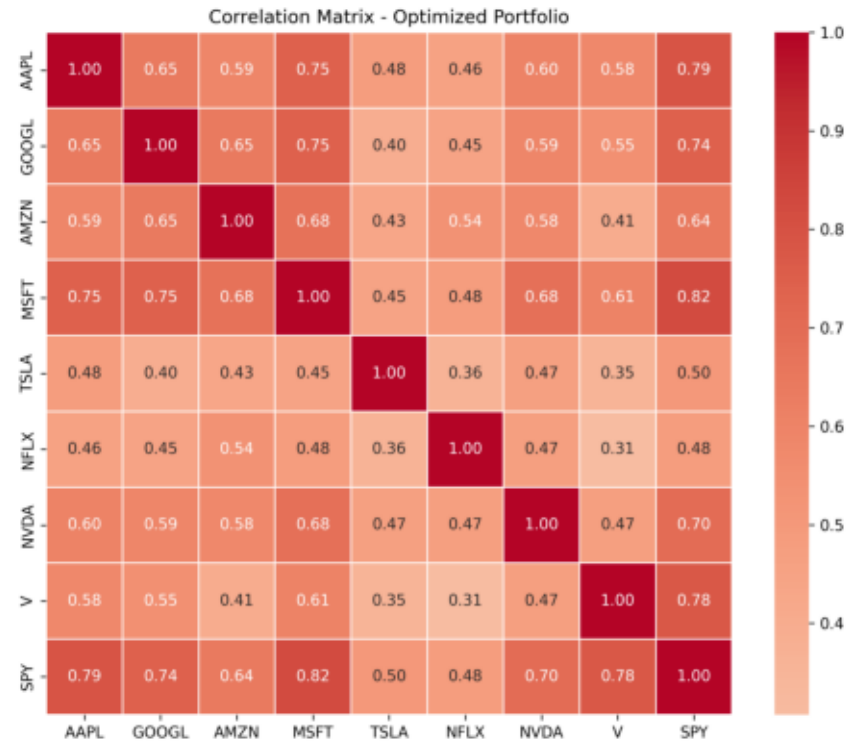
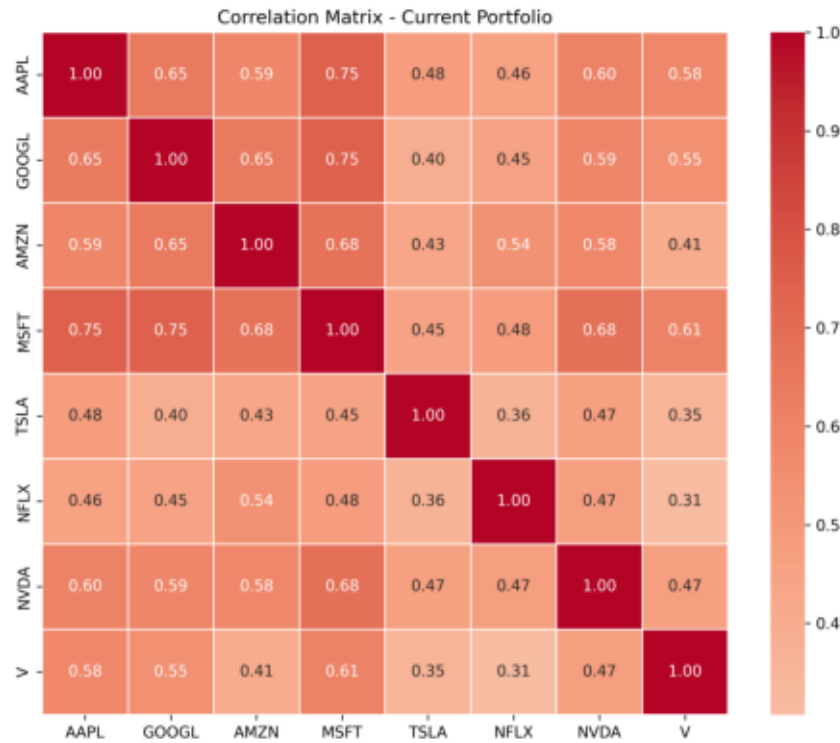
Up and down capture

In this section, we will analyze how our portfolio performs during up and down market days compared to the QQQ benchmark. The Up Capture Ratio shows how much of the QQQ's positive returns our portfolio captures during up days, while the Down Capture Ratio shows how much of the QQQ's negative returns our portfolio experiences during down days.



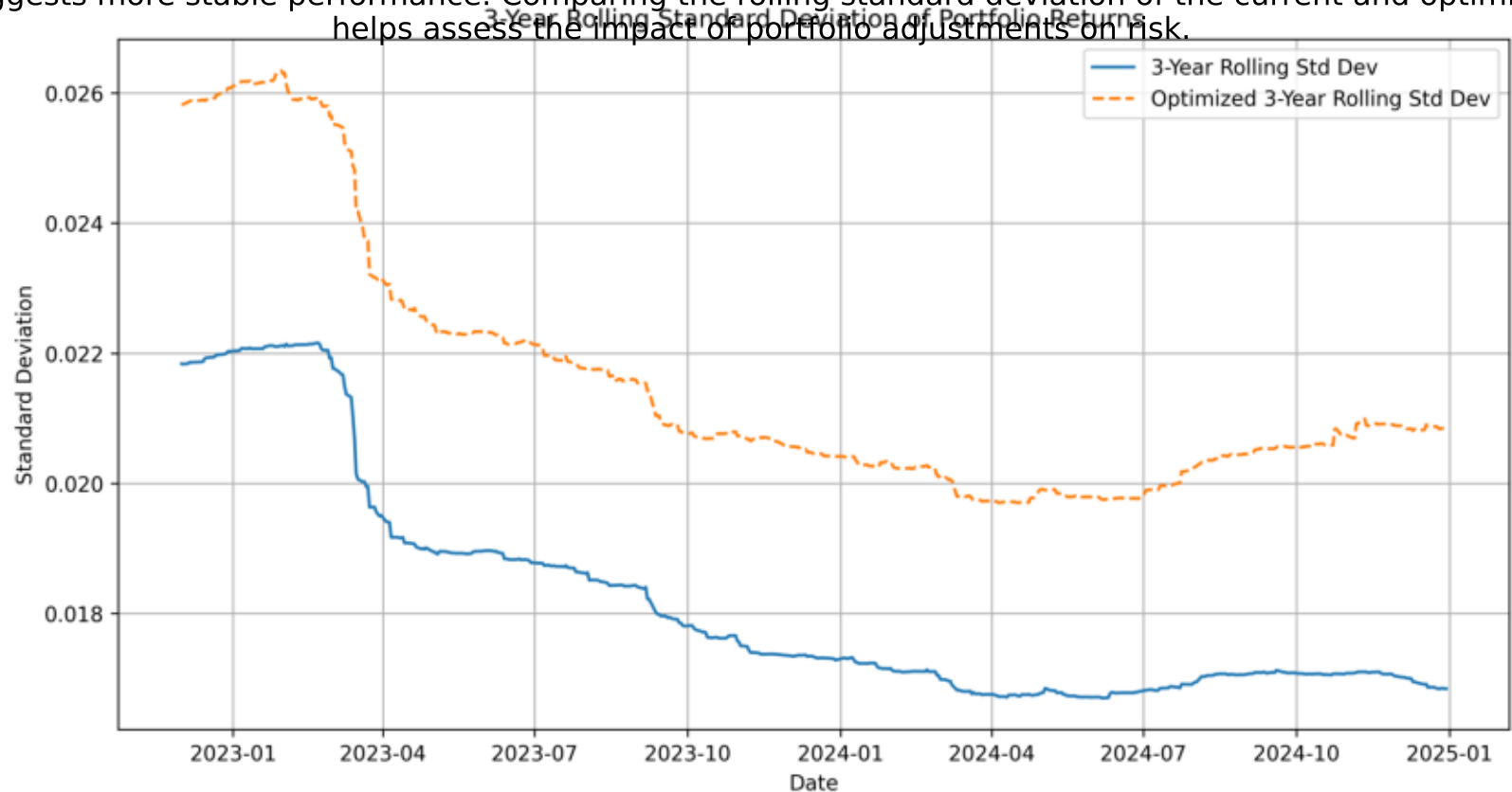
Correlation information

The correlation matrix shows how the returns of each asset move relative to one another. A value close to 1 means two assets move together, while a value close to -1 means they move in opposite directions. Low or negative correlations between assets are desirable for diversification, as they can help reduce overall portfolio risk.



Standard variation analysis

This section analyzes the 3-year rolling standard deviation of portfolio returns, which measures the historical volatility of the portfolio over time. A higher standard deviation indicates greater variability in returns (higher risk), while a lower standard deviation suggests more stable performance. Comparing the rolling standard deviation of the current and optimized portfolios helps assess the impact of portfolio adjustments on risk.



Drawdown scenarios

This table summarizes the maximum drawdown for each calendar year and year-to-date (YTD) for both the current and optimized portfolios. This helps visualize and compare the worst peak-to-trough declines in each period, similar to professional portfolio reports.

