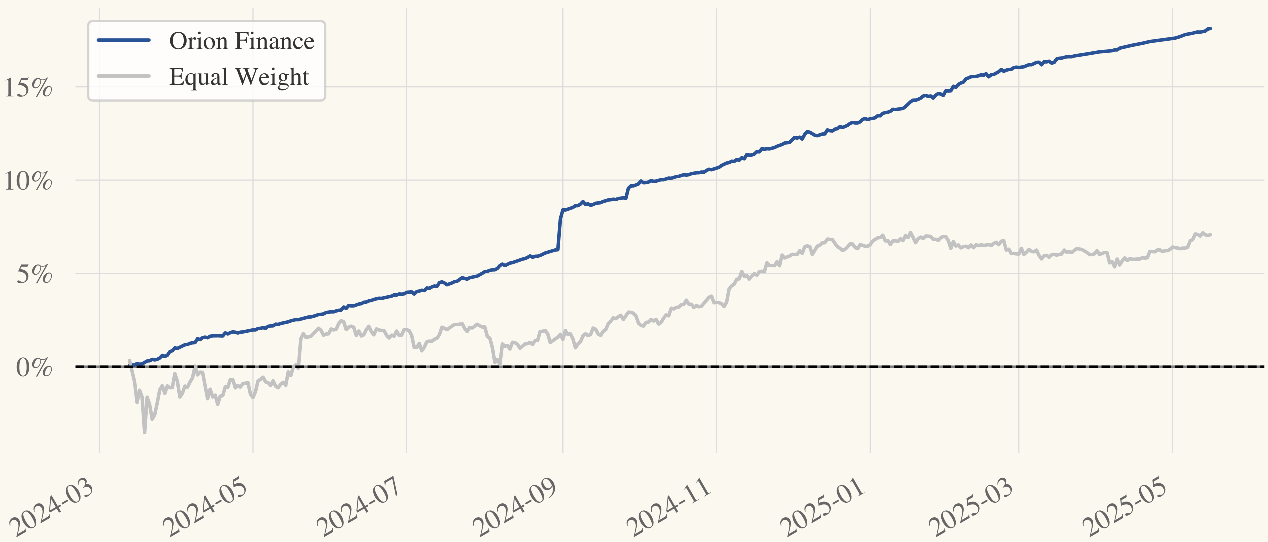
Orion Finance

13 Mar, 2024 - 16 May, 2025

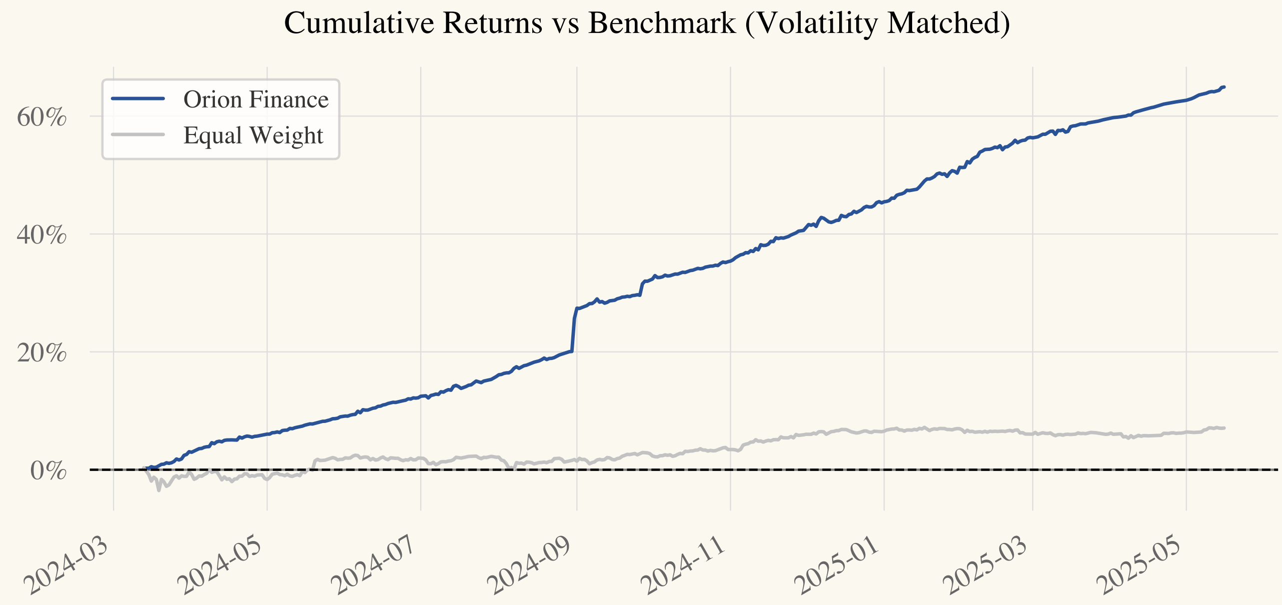
Out-of-Sample Performance Tear Sheets

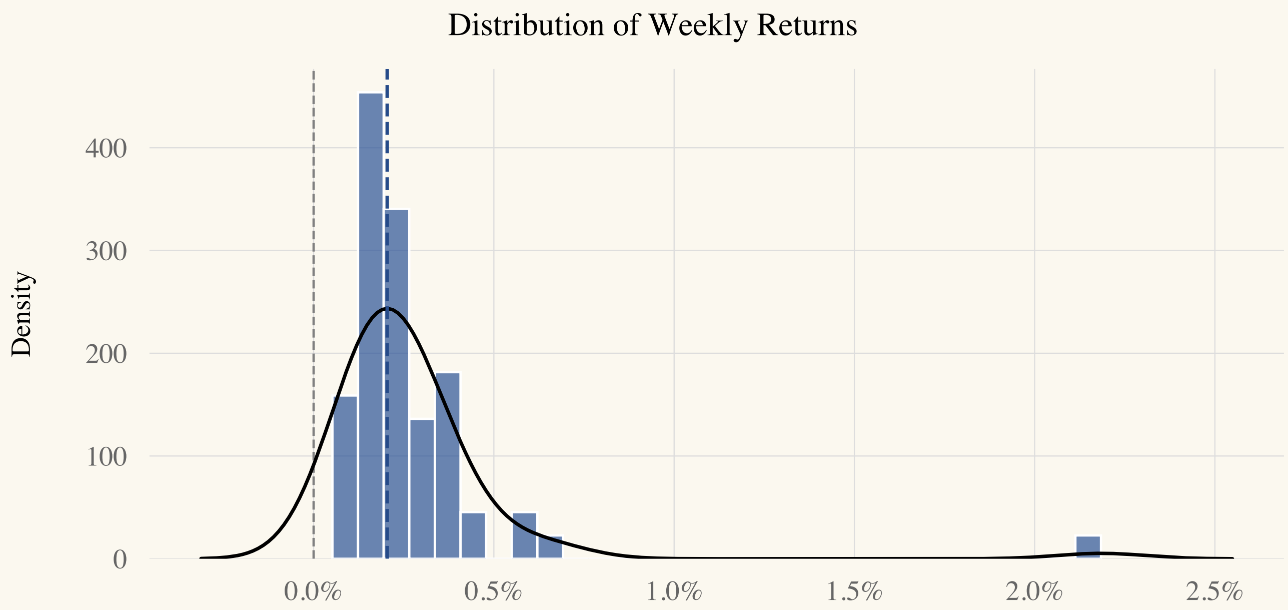
Cumulative Returns vs Benchmark

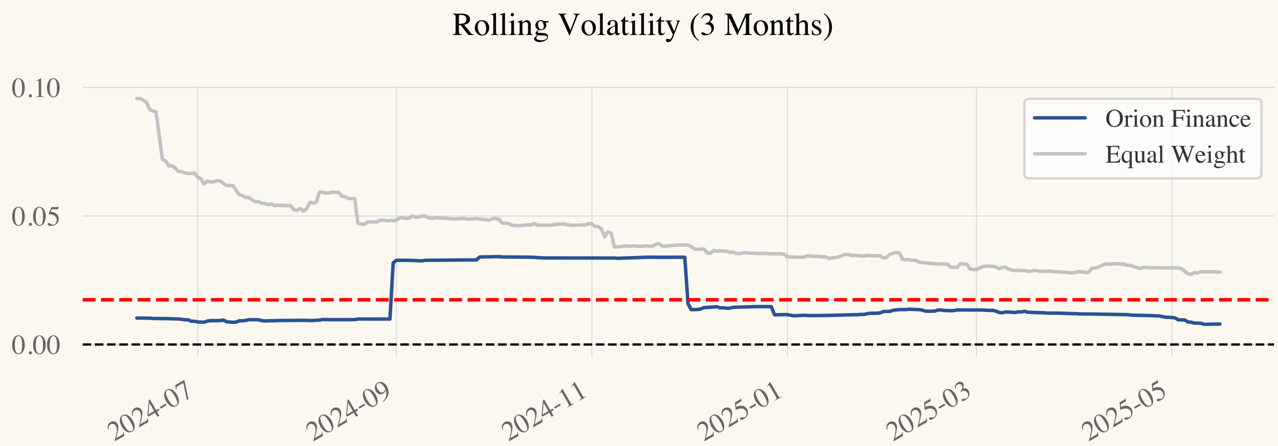


Orion Finance - Weekly Returns (%)

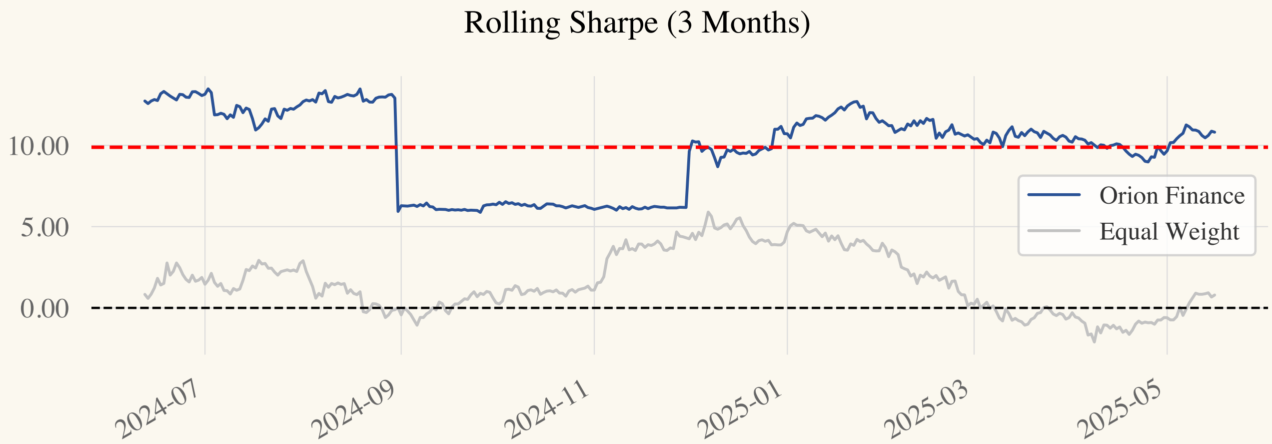
	1	2	3	4	5	6	7	8	9	10	11	12	13
2024-Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.13	0.26	0.62
2024-Q2	0.27	0.35	0.12	0.14	0.20	0.22	0.20	0.22	0.19	0.31	0.26	0.19	0.17
2024-Q3	0.19	0.39	0.07	0.25	0.34	0.35	0.29	0.22	2.18	0.28	0.05	0.17	0.67
2024-Q4	0.26	0.12	0.15	0.14	0.33	0.25	0.42	0.19	0.36	0.37	0.11	0.16	0.33
2025-Q1	0.33	0.20	0.49	0.22	0.29	0.50	0.09	0.24	0.18	0.18	0.17	0.14	0.13
2025-Q2	0.11	0.21	0.17	0.11	0.21	0.13	0.14	0.00	0.00	0.00	0.00	0.00	0.00

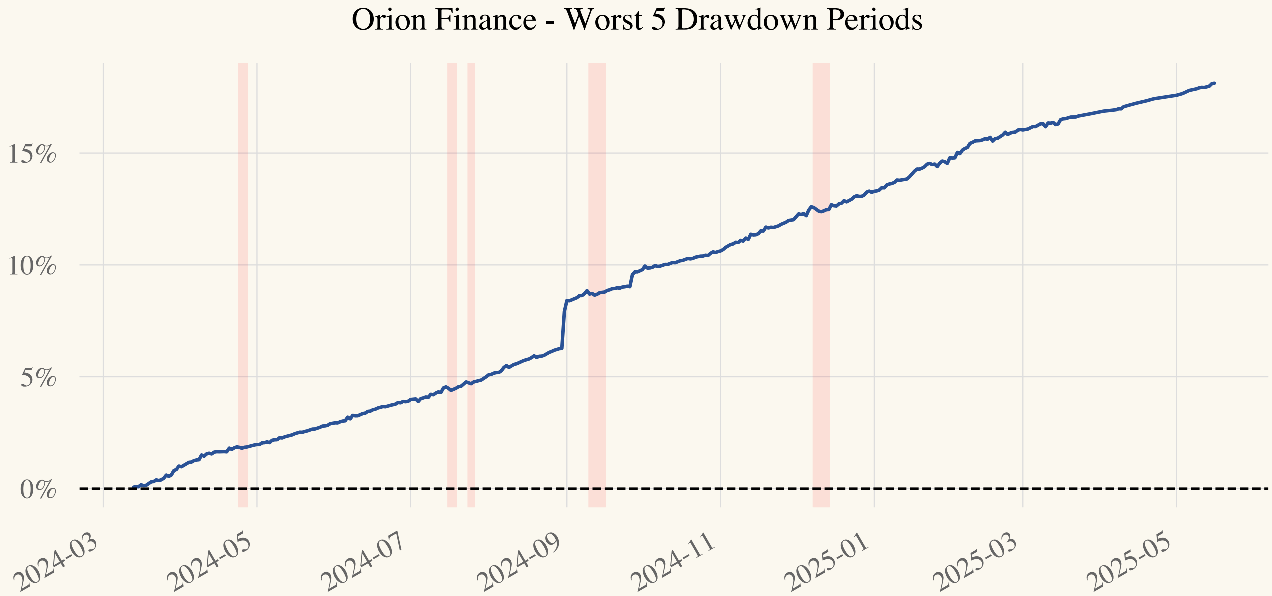


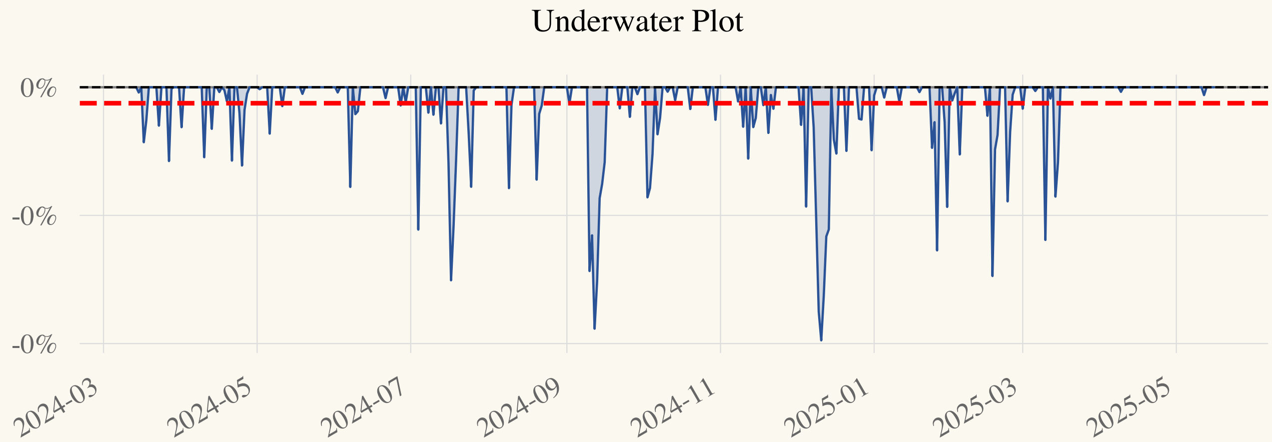




Disclaimer: Past performance may not be indicative of future results.







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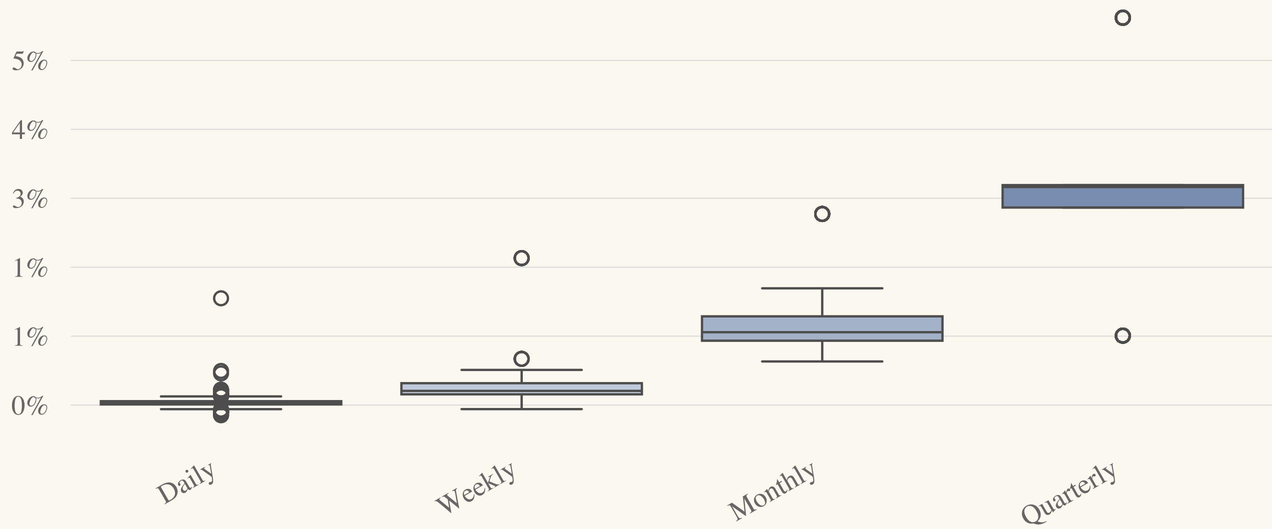
Private and Confidential.

Orion Finance - Return Quantiles



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Key Performance Indicators (KPIs) and Metrics

Metric	Equal Weight	Orion Finance
Sharpe	1.08	7.75
Volatility (ann.)	5.51%	1.83%
Max Drawdown	-3.85%	-0.2%
Daily Value-at-Risk	-0.46%	-0.12%
CAGR %	4.1%	10.28%
Expected Daily	0.02%	0.04%
Expected Monthly	0.46%	1.12%
MTD	0.75%	0.48%
3M	0.54%	2.17%
6M	2.11%	6.09%
1Y	7.38%	15.35%
Longest DD Days	119	7
Avg. Drawdown	-0.62%	-0.04%
Avg. Drawdown Days	18	2

Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2024-12-08	2024-12-14	-0.20	7
2024-09-10	2024-09-16	-0.19	7
2024-07-16	2024-07-19	-0.15	4
2025-02-17	2025-02-19	-0.15	3
2025-01-24	2025-01-26	-0.13	3