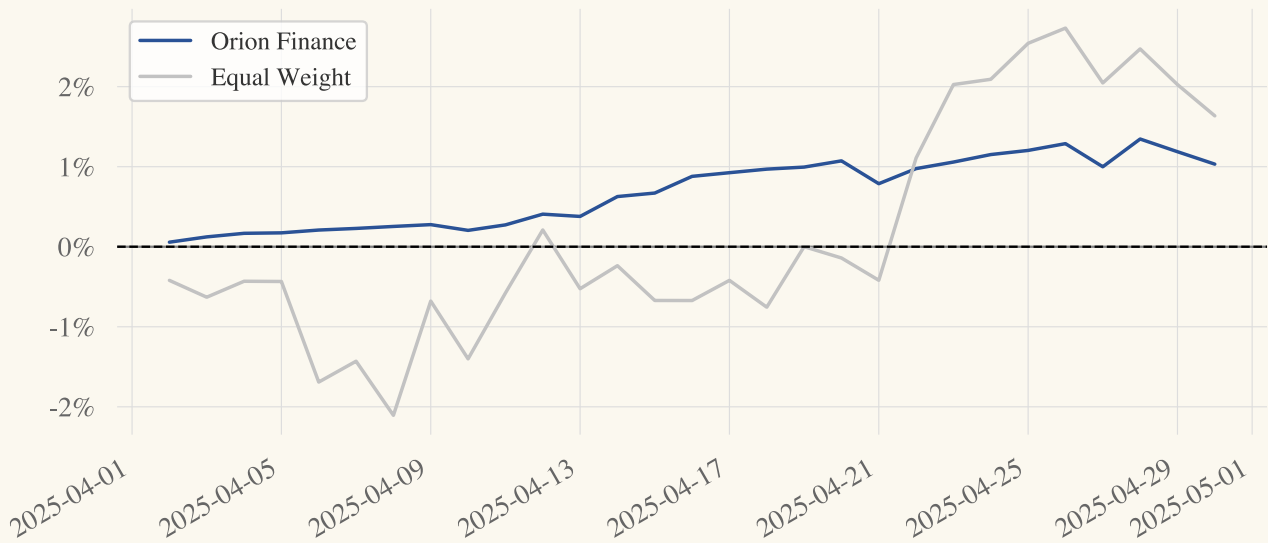


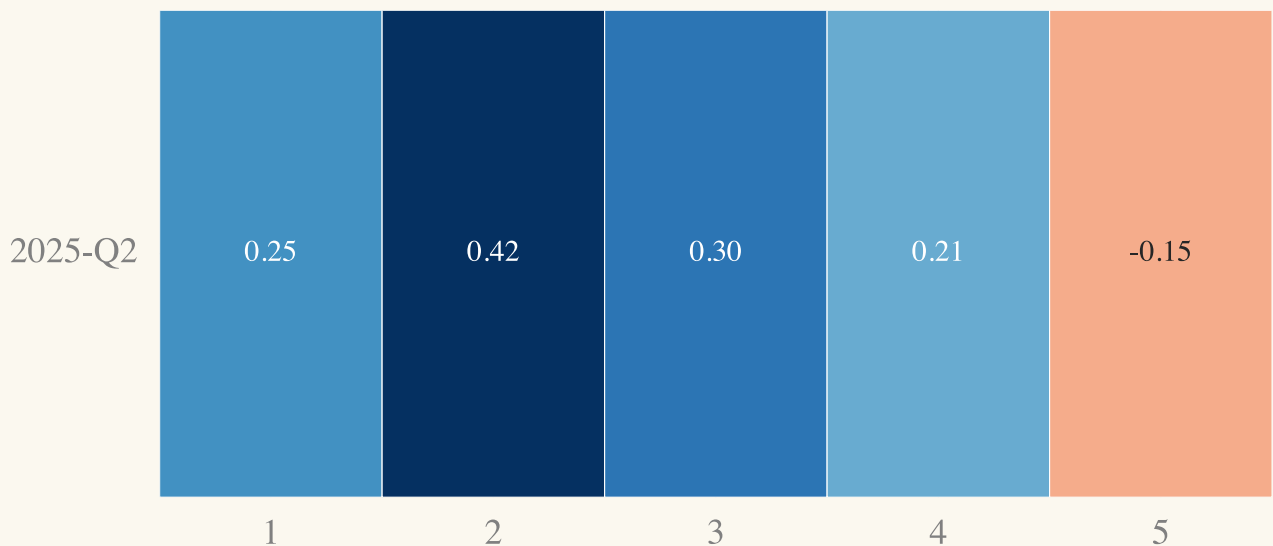
2 Apr, 2025 - 30 Apr, 2025

Out-of-Sample Performance Tear Sheets

Cumulative Returns vs Benchmark



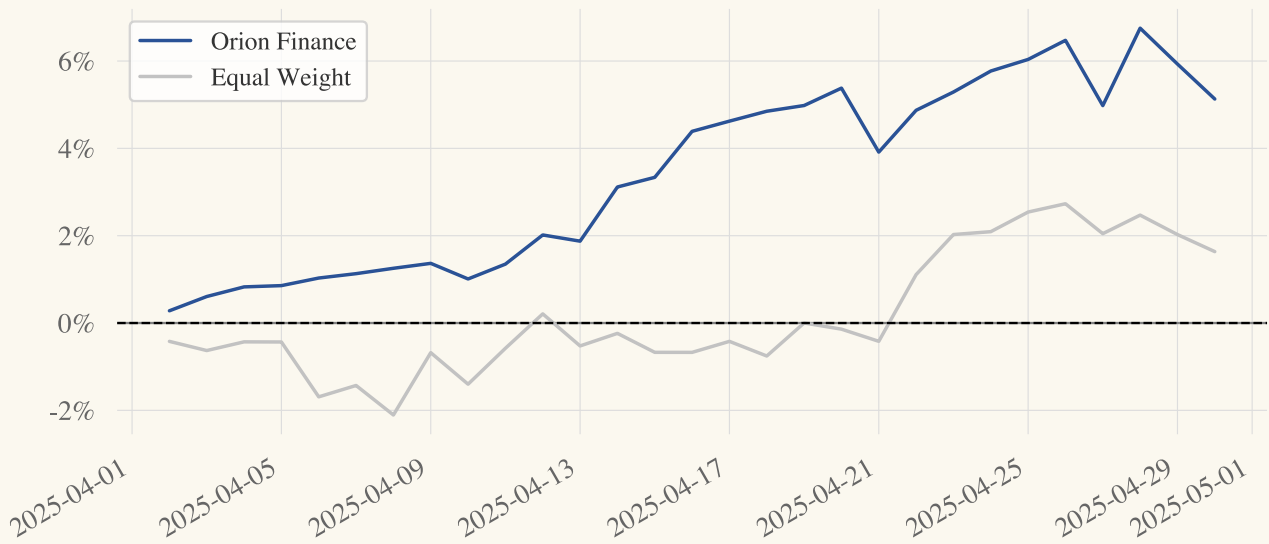
Orion Finance - Weekly Returns (%)



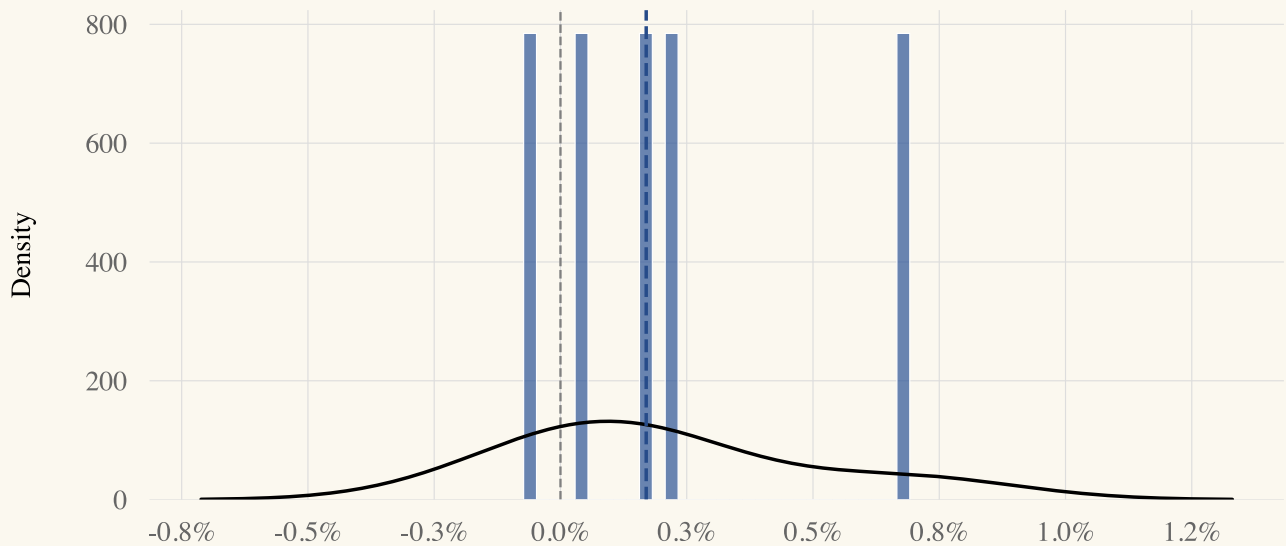
Disclaimer: Past performance may not be indicative of future results.

Private and Confidential.

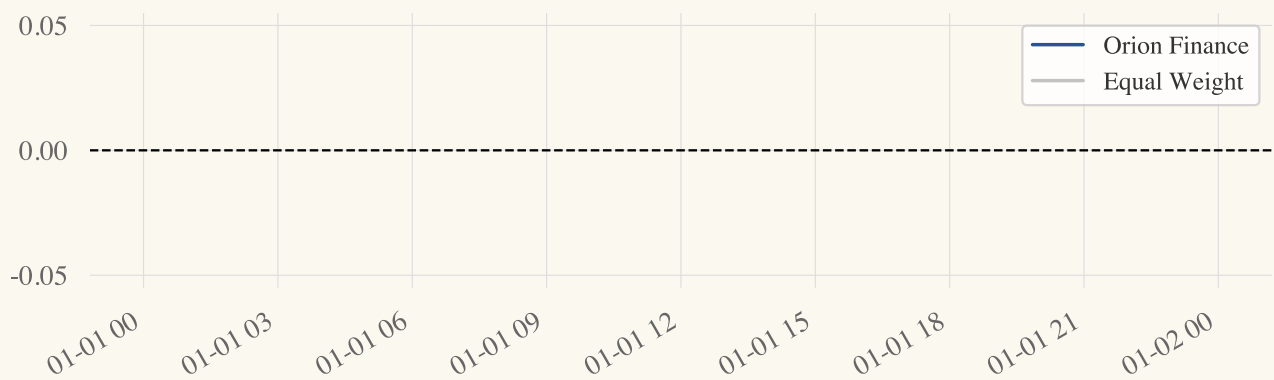
Cumulative Returns vs Benchmark (Volatility Matched)



Distribution of Weekly Returns



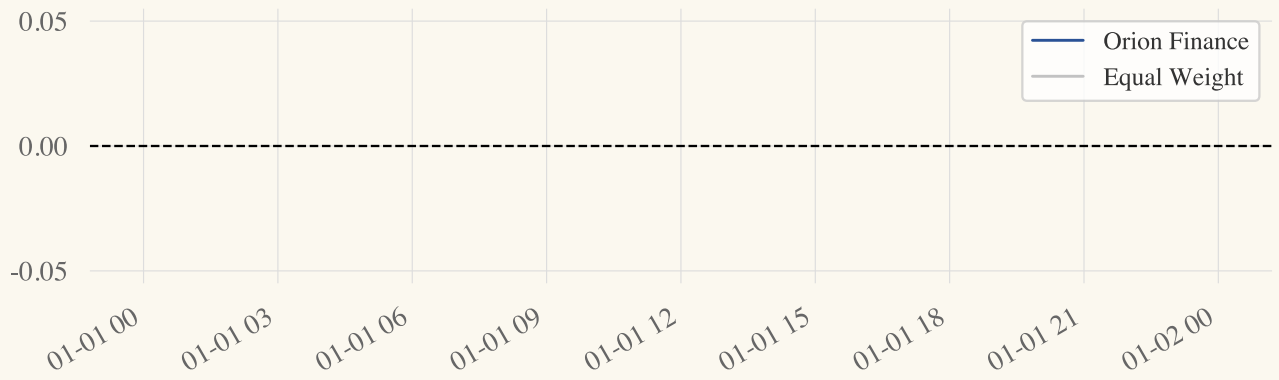
Rolling Volatility (3 Months)



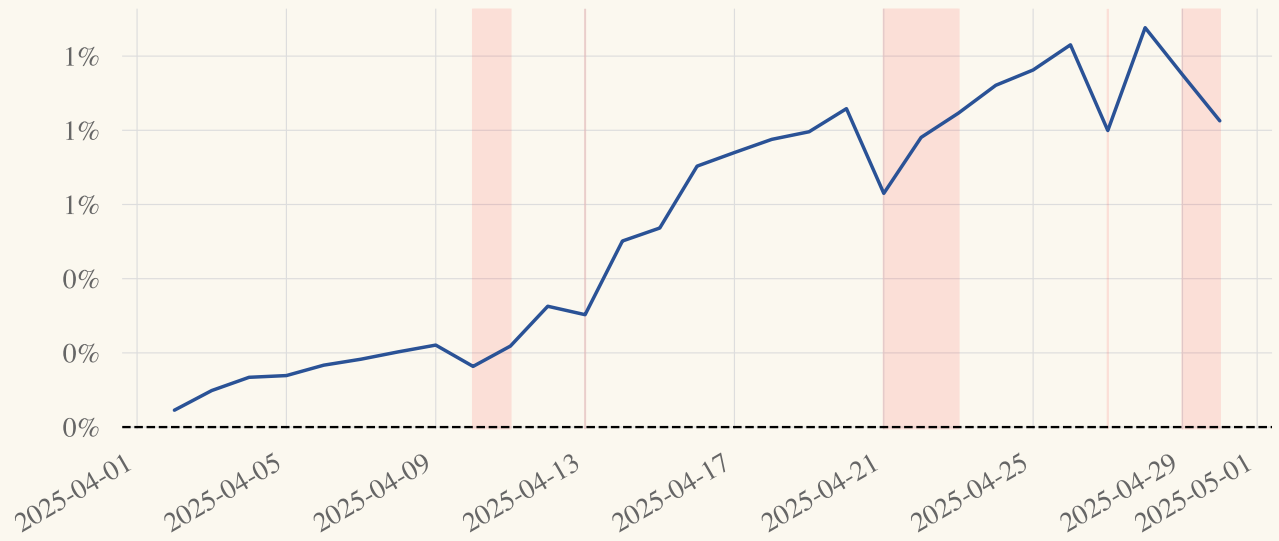
Disclaimer: Past performance may not be indicative of future results.

Private and Confidential.

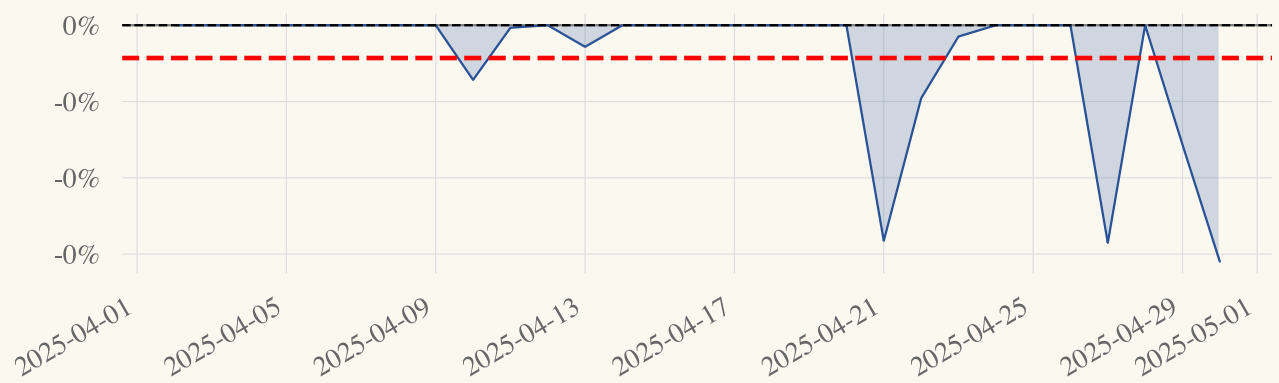
Rolling Sharpe (3 Months)



Orion Finance - Worst 5 Drawdown Periods



Underwater Plot



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

Private and Confidential.

Orion Finance - Return Quantiles



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

Private and Confidential.

Key Performance Indicators (KPIs) and Metrics

Metric	Equal Weight	Orion Finance
Sharpe	1.67	5.04
Volatility (ann.)	12.66%	2.57%
Max Drawdown	-1.69%	-0.31%
Daily Value-at-Risk	-1.03%	-0.19%
CAGR %	15.72%	9.68%
Expected Daily	0.06%	0.04%
Expected Monthly	1.64%	1.03%
MTD	1.64%	1.03%
3M	1.64%	1.03%
6M	1.64%	1.03%
1Y	1.64%	1.03%
Longest DD Days	9	3
Avg. Drawdown	-1.24%	-0.2%
Avg. Drawdown Days	7	2

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

Private and Confidential.

Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2025-04-29	2025-04-30	-0.31	2
2025-04-27	2025-04-27	-0.29	1
2025-04-21	2025-04-23	-0.28	3
2025-04-10	2025-04-11	-0.07	2
2025-04-13	2025-04-13	-0.03	1

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

Private and Confidential.