Orion Finance

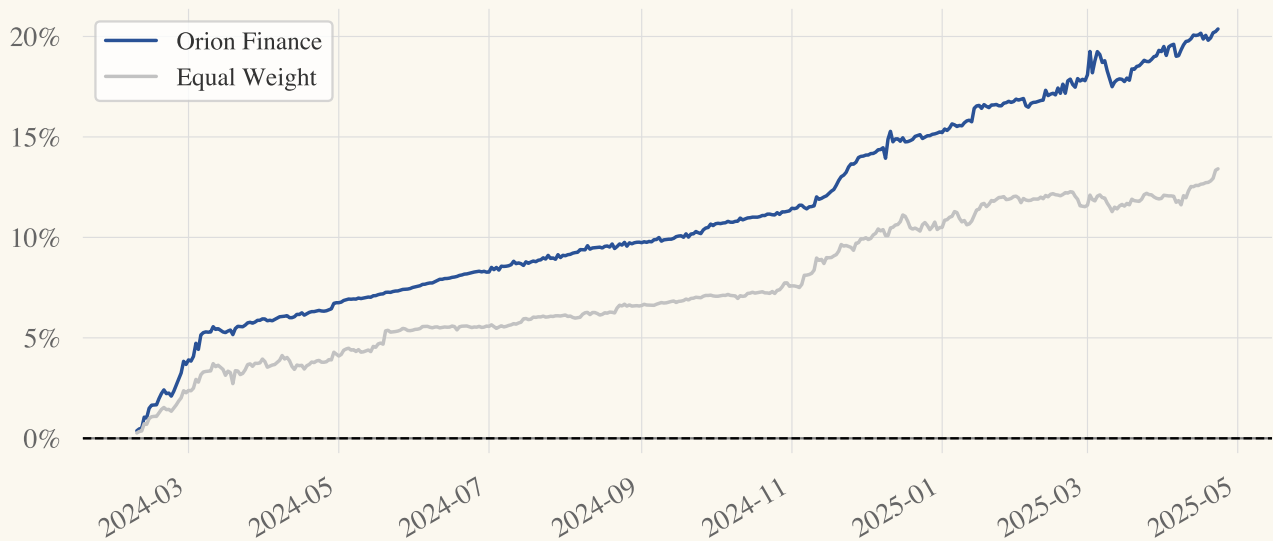## 9 Feb, 2024 - 23 Apr, 2025

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	0.50	1.47	0.66	1.40	1.17	0.04	0.28	0.30
2024-Q2	0.10	0.11	0.13	0.13	0.46	0.07	0.17	0.17	0.17	0.22	0.20	0.19	0.05
2024-Q3	0.26	0.13	0.16	0.04	0.28	0.18	0.15	0.17	-0.02	0.24	0.04	0.13	0.44
2024-Q4	0.12	0.11	0.15	0.05	0.29	0.10	0.65	1.07	0.52	0.32	0.28	0.25	0.15
2025-Q1	0.23	0.79	0.14	0.16	-0.19	0.24	0.29	0.63	0.75	-1.09	0.27	0.80	0.63
2025-Q2	-0.14	0.62	0.14	0.11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Cumulative Returns vs Benchmark (Volatility Matched)
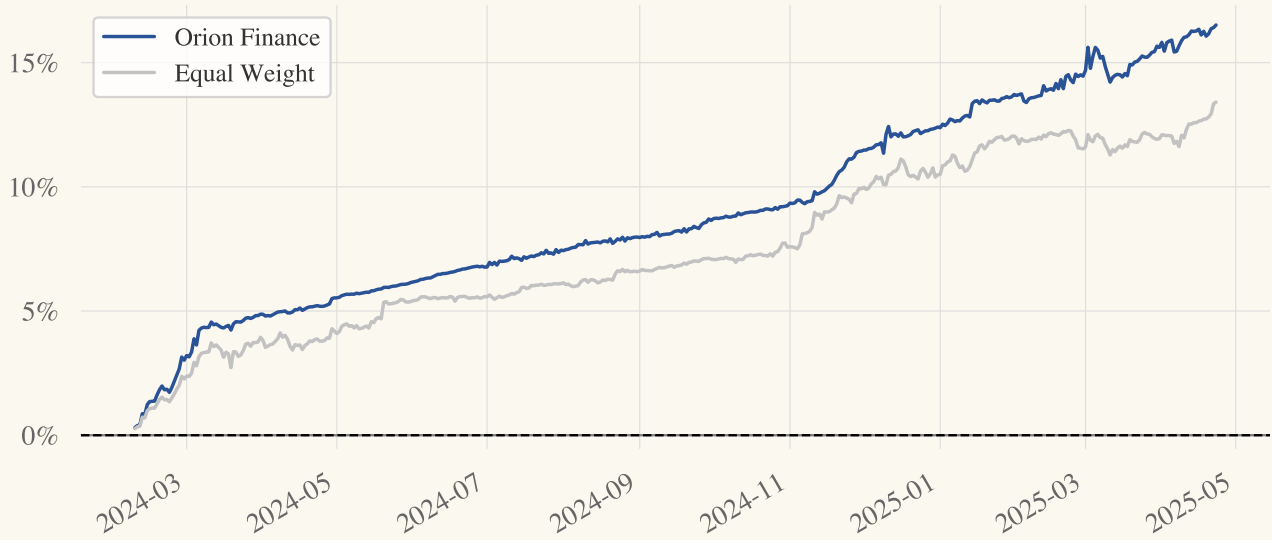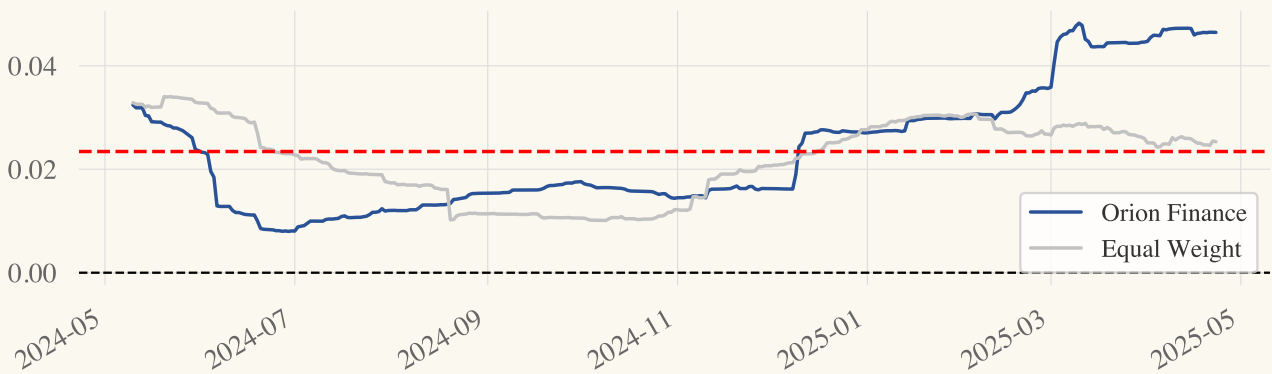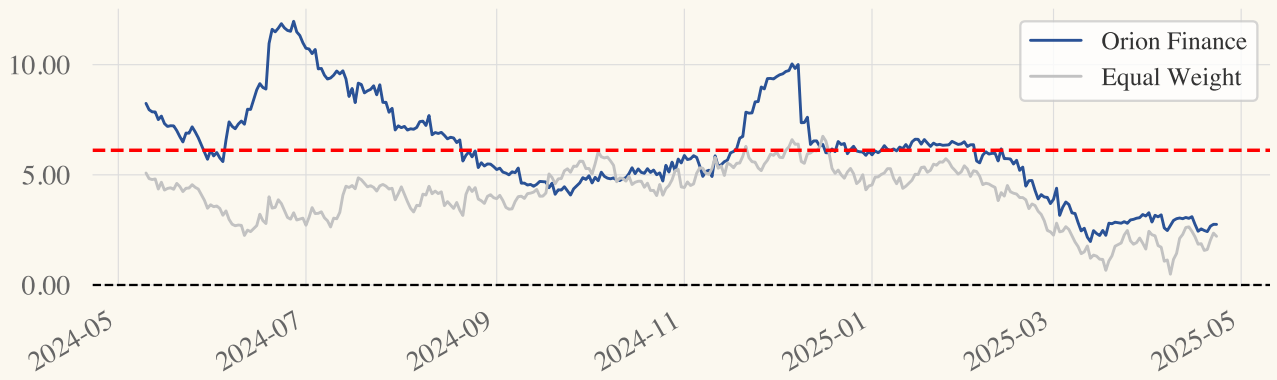

Distribution of Weekly Returns
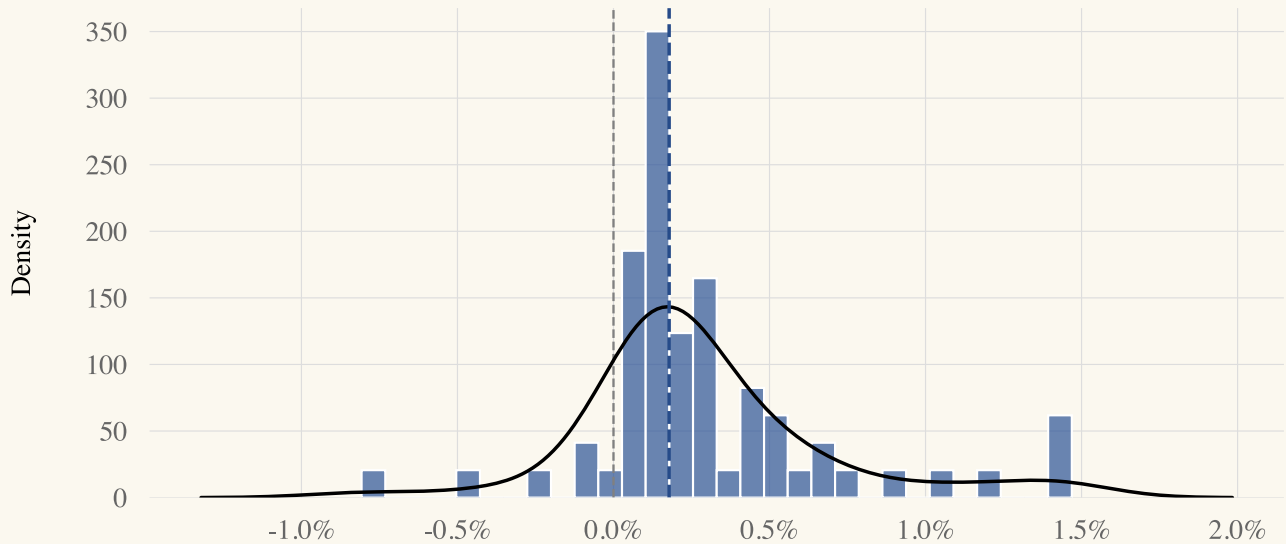
Rolling Volatility (3 Months)

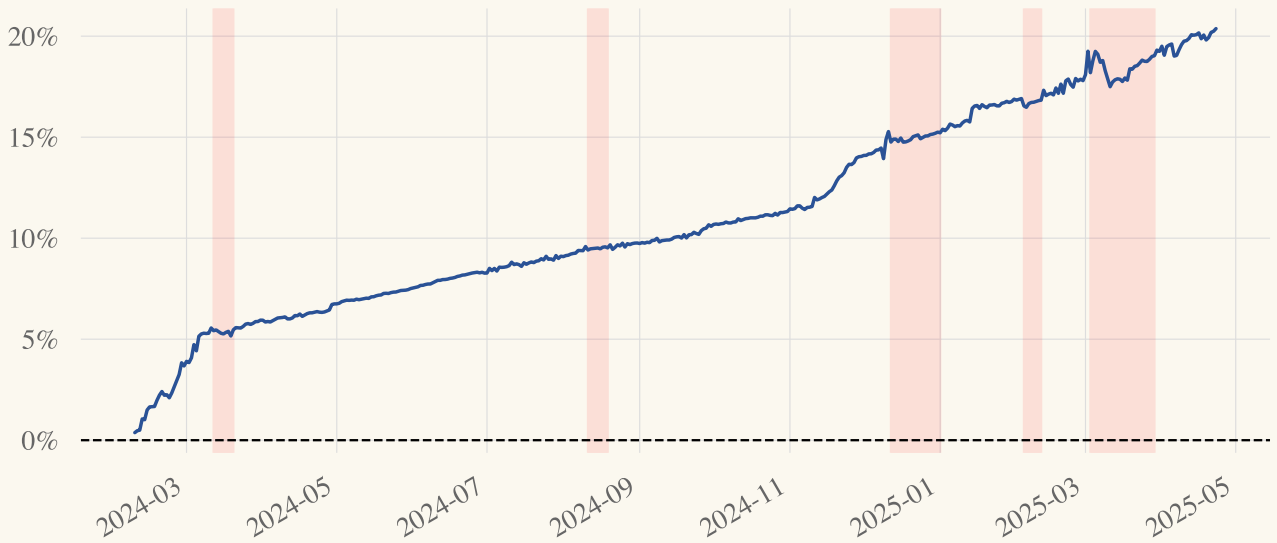
Disclaimer: Past performance may not be indicative of future results.
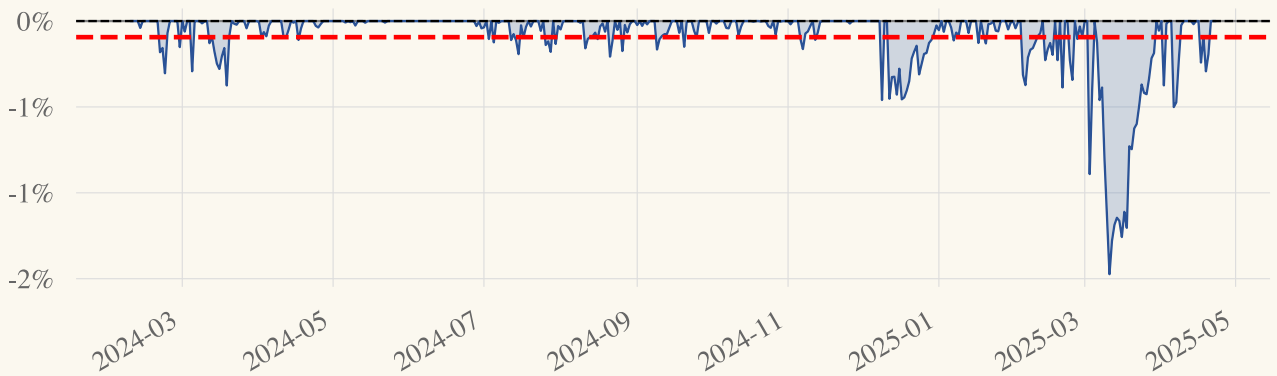
Private and Confidential.

Rolling Sharpe (3 Months)
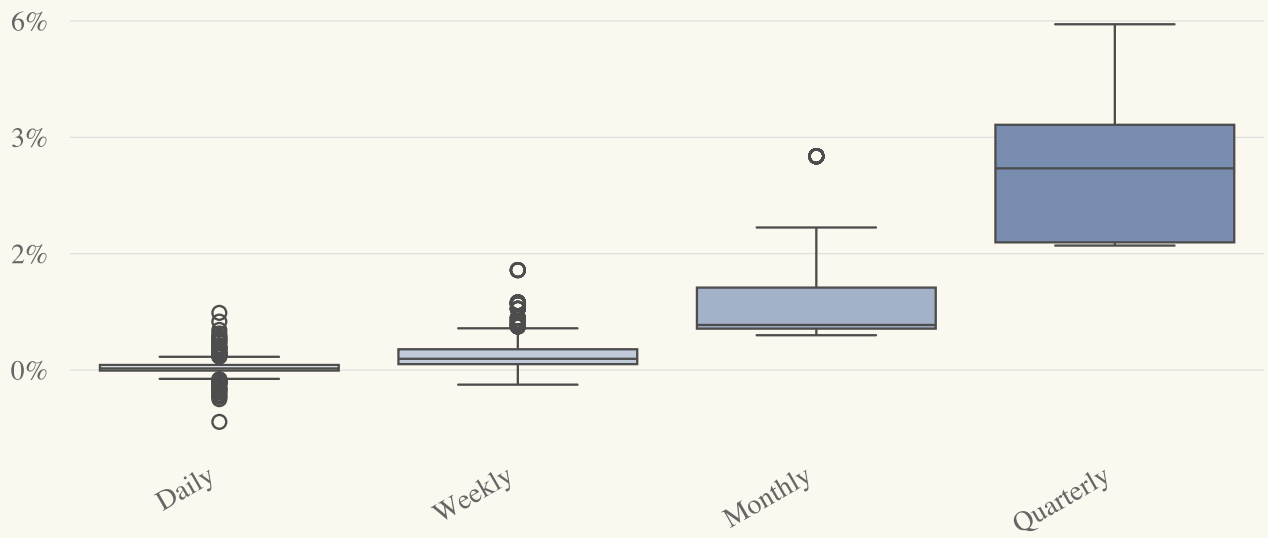

Orion Finance - Worst 5 Drawdown Periods

Underwater Plot

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

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Orion Finance - Return Quantiles

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

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Key Performance Indicators (KPIs) and Metrics

Metric	Equal Weight	Orion Finance
Sharpe	4.16	5.05
Volatility (ann.)	2.52%	3.06%
Max Drawdown	-0.96%	-1.47%
Daily Value-at-Risk	-0.19%	-0.22%
CAGR %	7.49%	11.23%
Expected Daily	0.03%	0.04%
Expected Monthly	0.84%	1.24%
MTD	1.32%	0.95%
3M	1.45%	3.24%
6M	5.76%	8.29%
1Y	9.21%	13.2%
Longest DD Days	47	27
Avg. Drawdown	-0.15%	-0.14%
Avg. Drawdown Days	5	3

Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2025-03-03	2025-03-29	-1.47	27
2025-04-06	2025-04-09	-0.50	4
2024-12-09	2024-12-09	-0.46	1
2024-12-12	2025-01-01	-0.46	21
2025-02-20	2025-02-20	-0.39	1