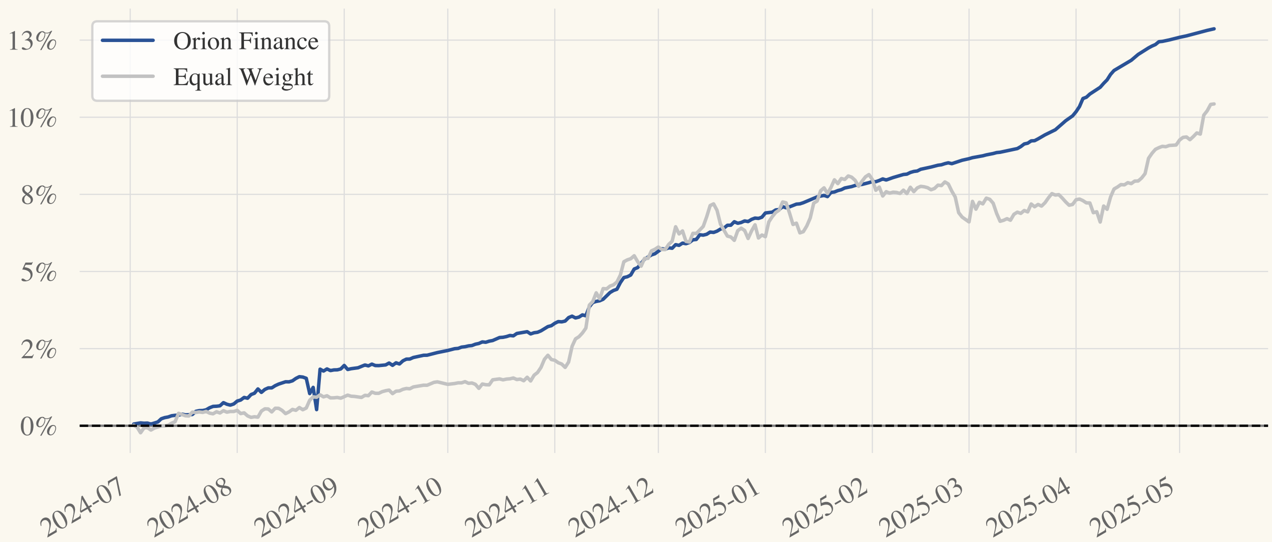
Orion Finance

2 Jul, 2024 - 11 May, 2025

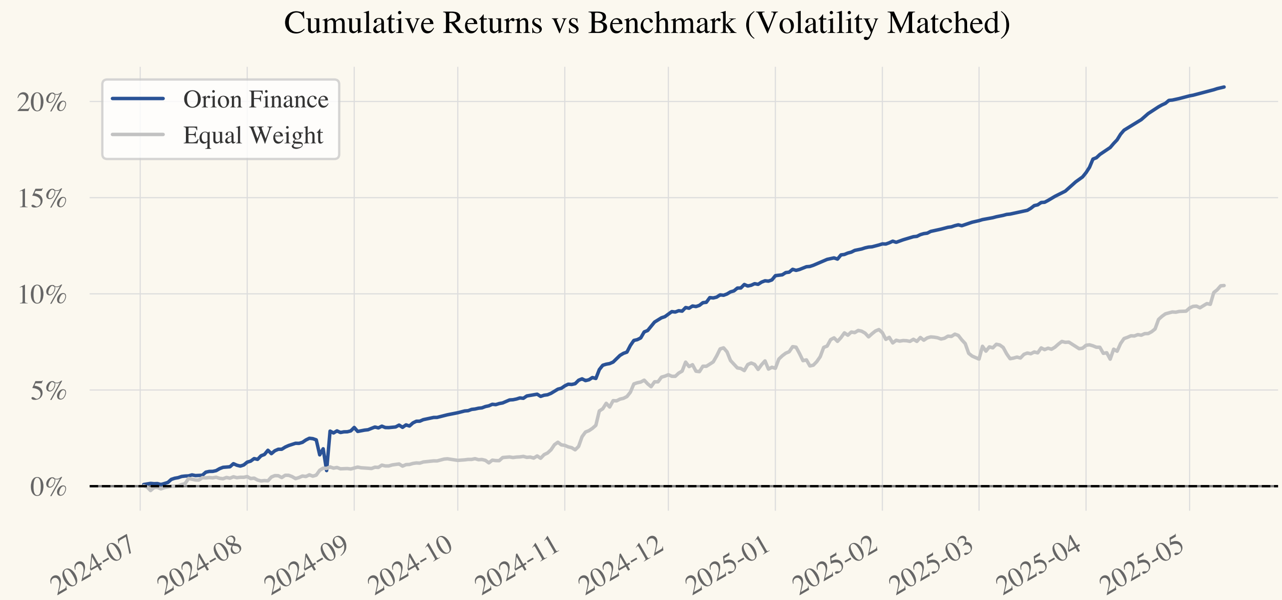
Out-of-Sample Performance Tear Sheets

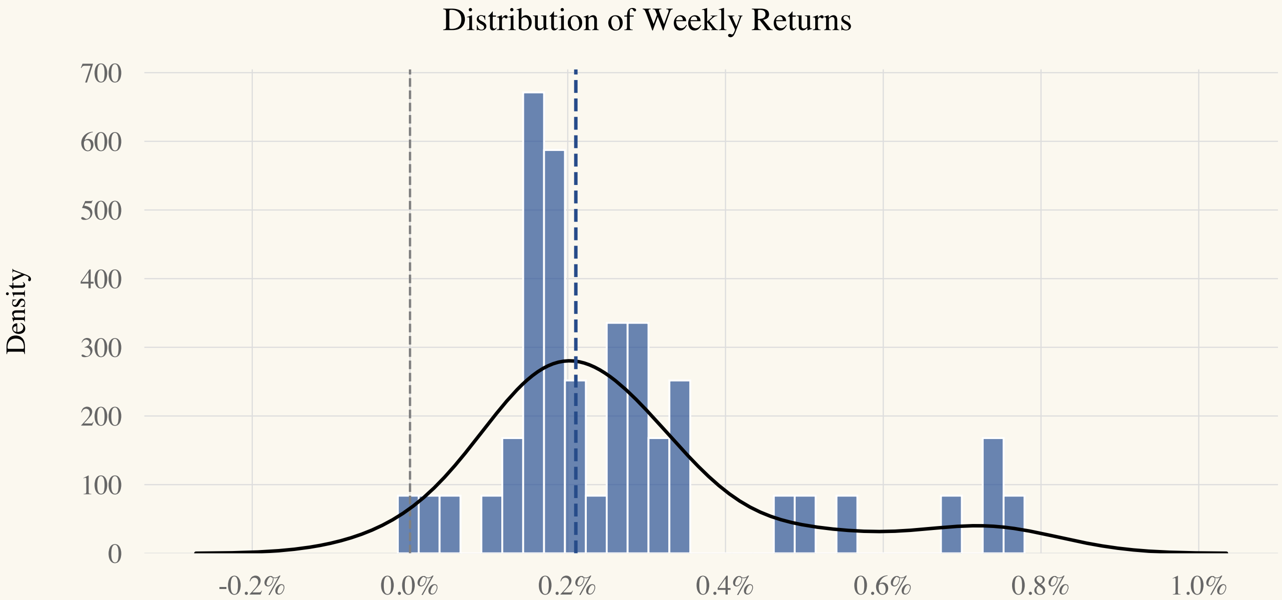
Cumulative Returns vs Benchmark

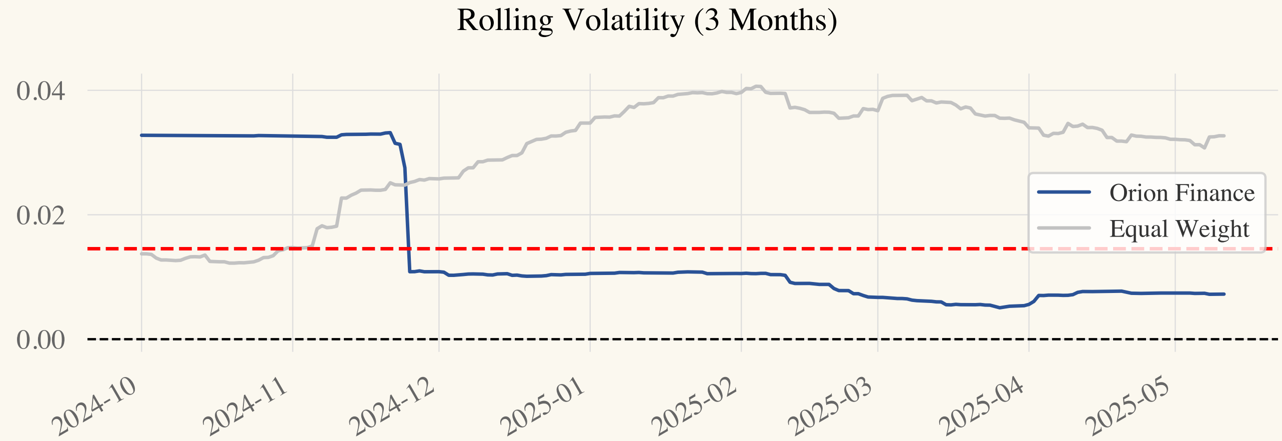


Orion Finance - Weekly Returns (%)

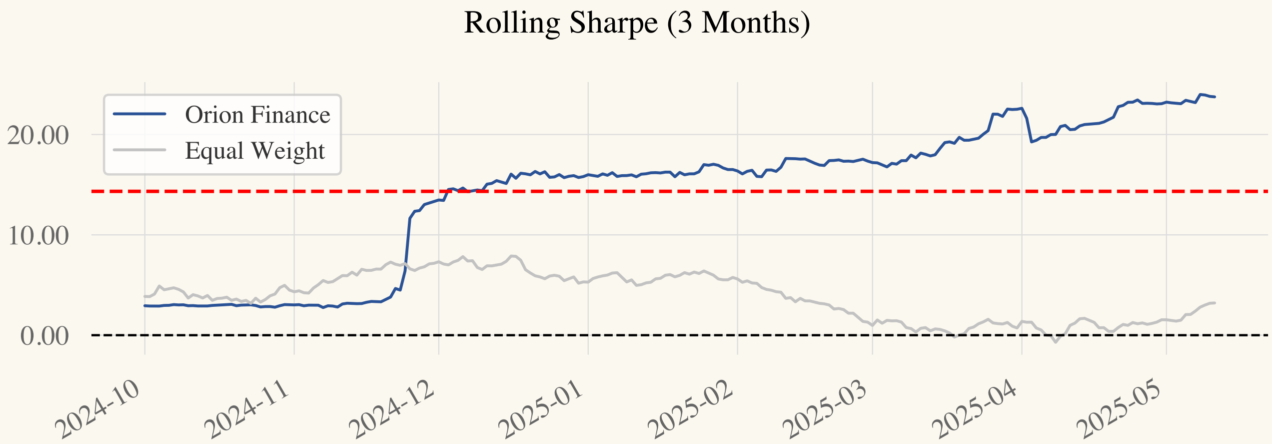
	1	2	3	4	5	6	7	8	9	10	11	12	13
2024-Q3	0.05	0.28	0.15	0.26	0.14	0.33	0.30	0.30	0.12	-0.02	0.02	0.27	0.15
2024-Q4	0.17	0.17	0.17	0.11	0.33	0.19	0.73	0.73	0.55	0.25	0.27	0.28	0.24
2025-Q1	0.29	0.24	0.24	0.22	0.17	0.14	0.21	0.13	0.18	0.15	0.25	0.35	0.59
2025-Q2	0.72	0.67	0.47	0.26	0.16	0.13	0.00	0.00	0.00	0.00	0.00	0.00	0.00

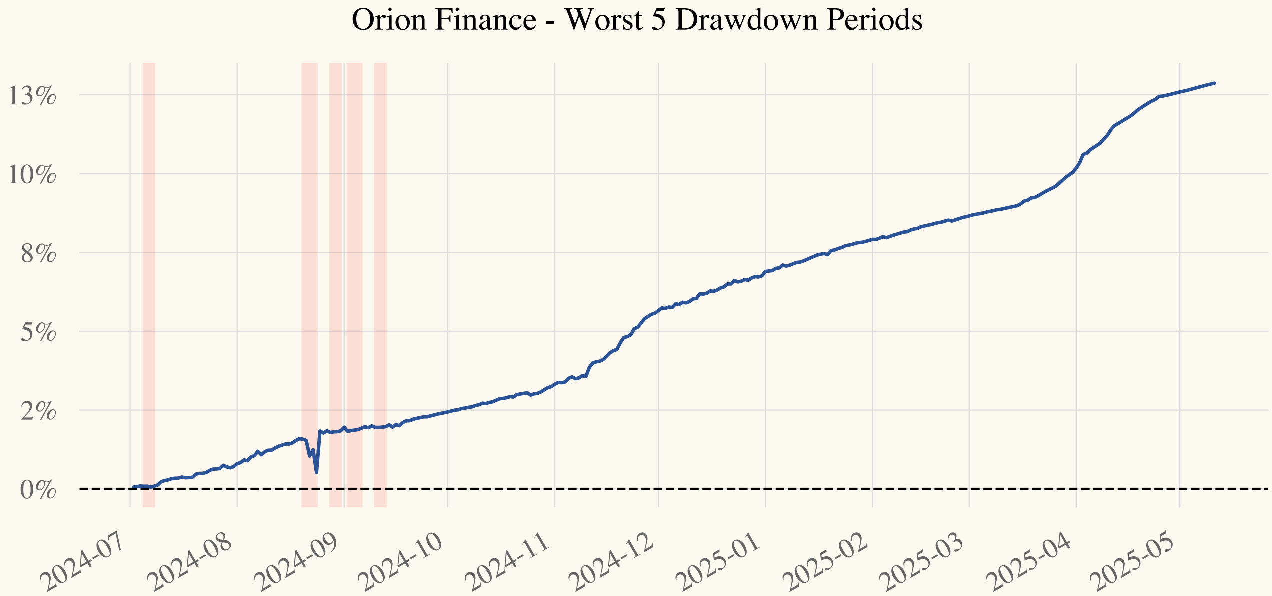


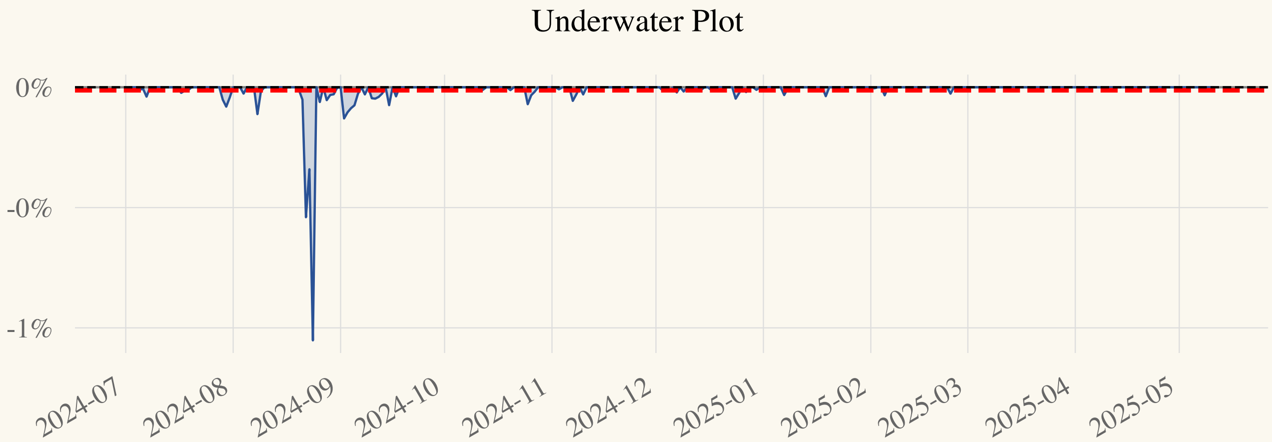




Disclaimer: Past performance may not be indicative of future results.







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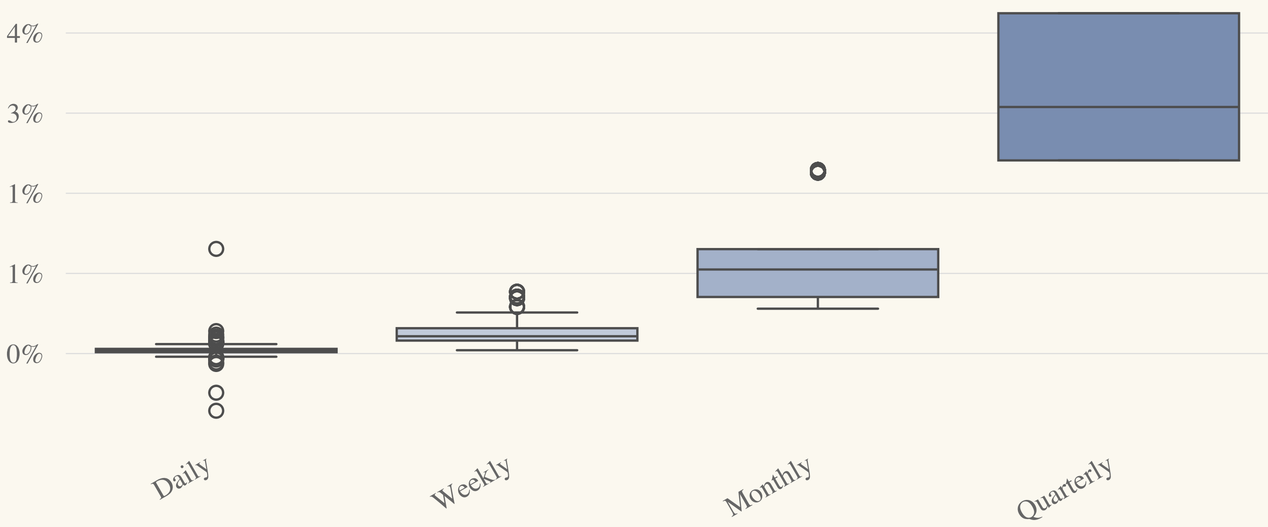
Orion Finance - Return Quantiles



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Key Performance Indicators (KPIs) and Metrics

Metric	Equal Weight	Orion Finance
Sharpe	3.88	7.35
Volatility (ann.)	2.99%	1.92%
Max Drawdown	-1.42%	-1.05%
Daily Value-at-Risk	-0.23%	-0.13%
CAGR %	8.32%	10.24%
Expected Daily	0.03%	0.04%
Expected Monthly	0.91%	1.11%
MTD	1.22%	0.27%
3M	2.6%	4.37%
6M	7.04%	8.98%
1Y	10.43%	12.87%
Longest DD Days	79	5
Avg. Drawdown	-0.2%	-0.06%
Avg. Drawdown Days	6	2

Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2024-08-20	2024-08-24	-1.05	5
2024-09-02	2024-09-06	-0.13	5
2024-08-08	2024-08-09	-0.11	2
2024-07-29	2024-07-31	-0.08	3
2024-09-15	2024-09-15	-0.07	1