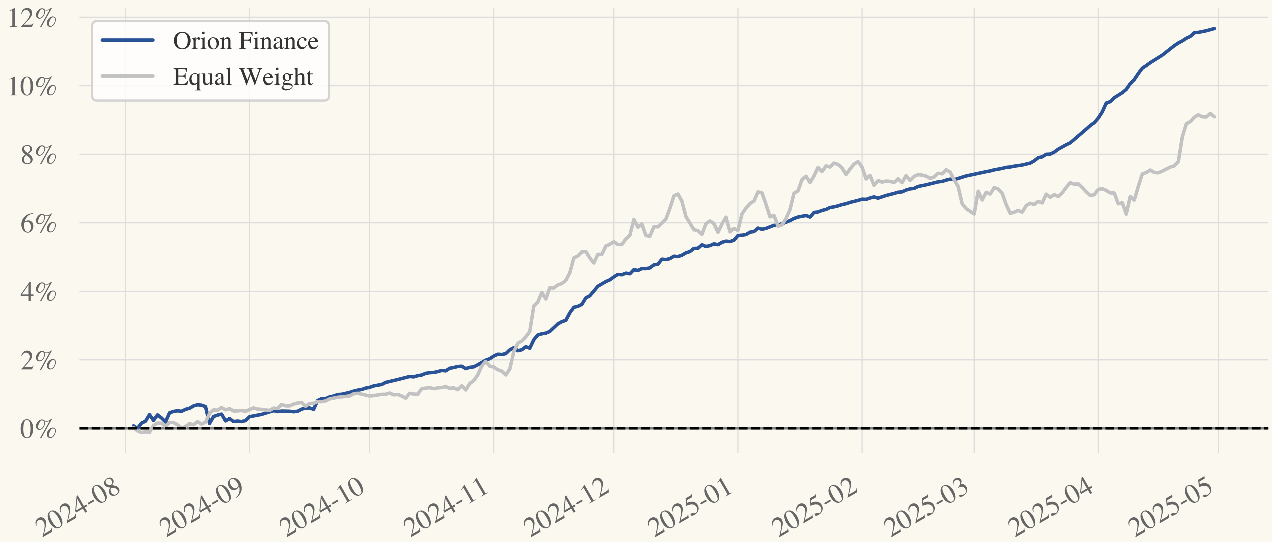
Orion Finance

3 Aug, 2024 - 30 Apr, 2025

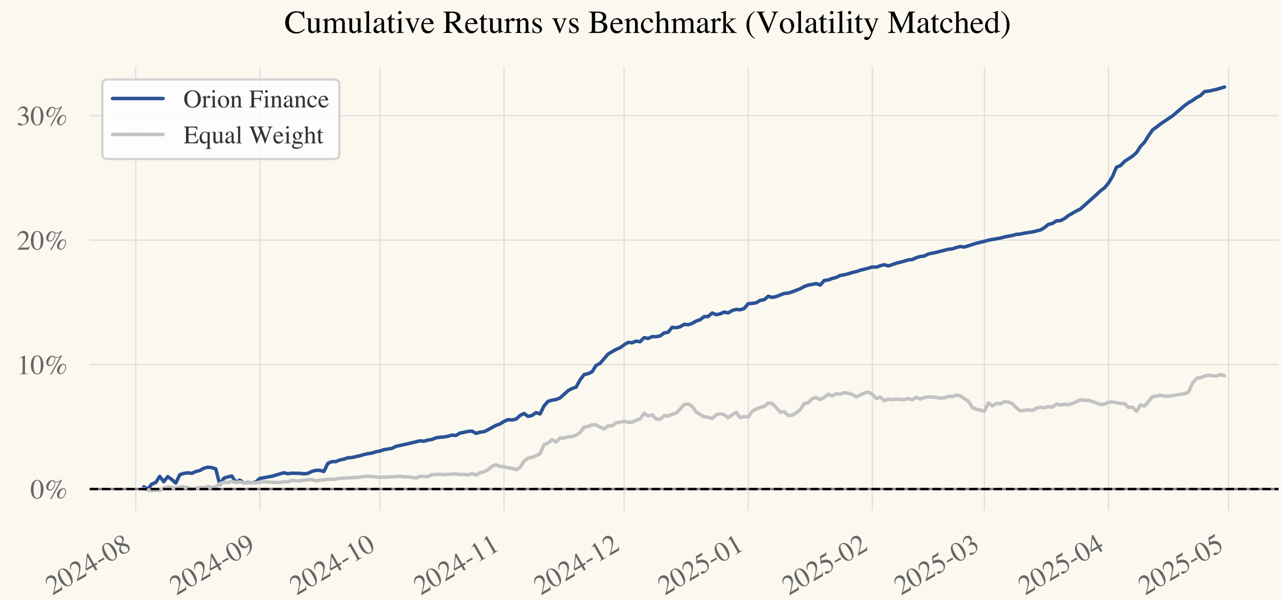
Out-of-Sample Performance Tear Sheets

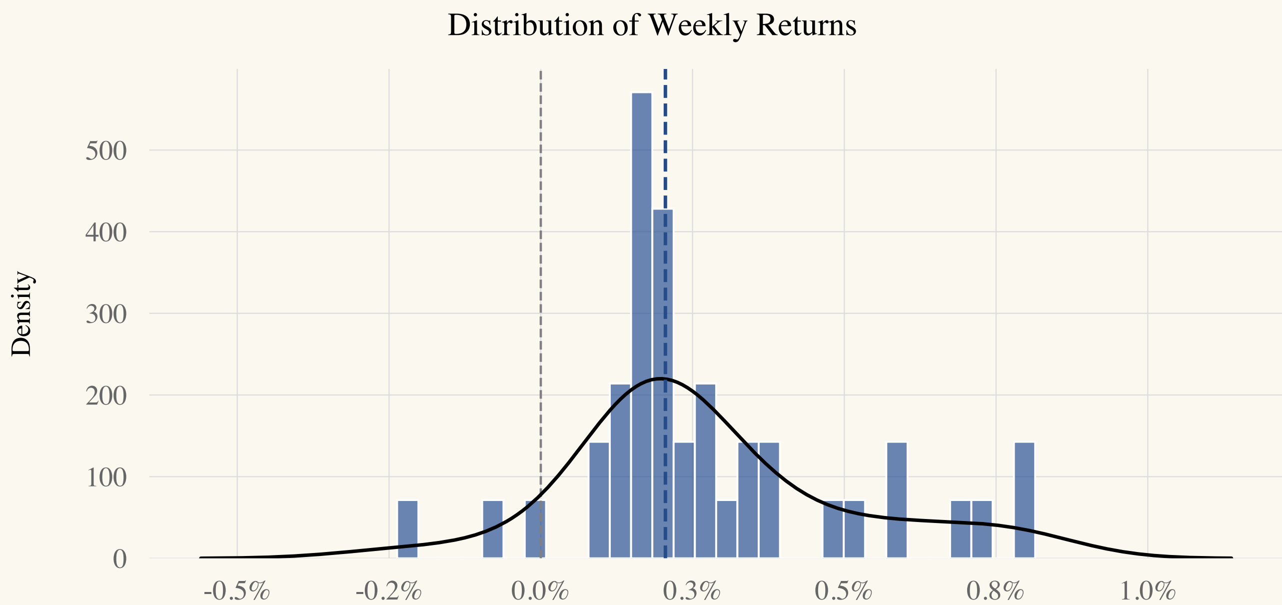
Cumulative Returns vs Benchmark

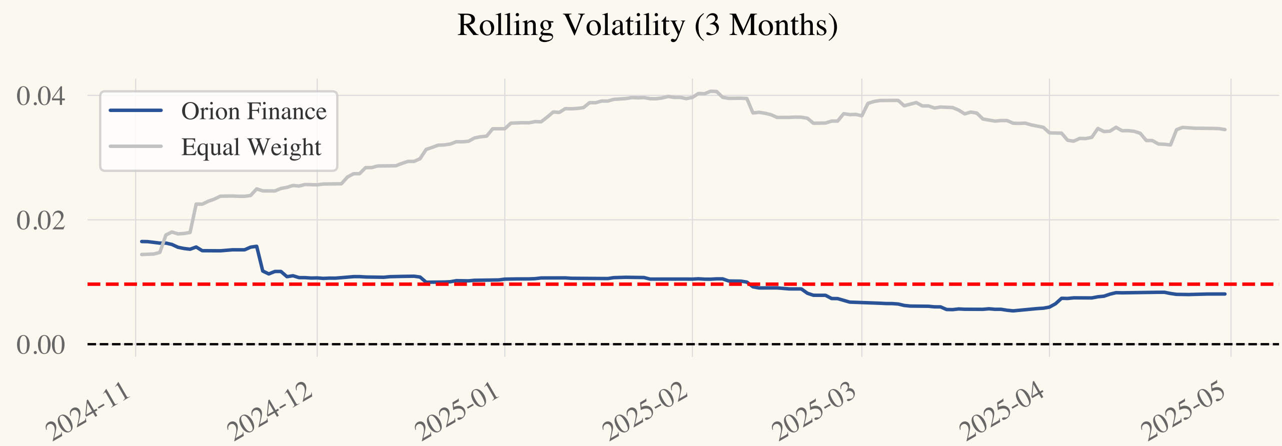


Orion Finance - Weekly Returns (%)

	1	2	3	4	5	6	7	8	9	10	11	12	13
2024-Q3	0.00	0.00	0.00	0.00	-0.00	0.19	0.47	-0.24	-0.08	0.15	0.11	0.35	0.19
2024-Q4	0.23	0.17	0.14	0.12	0.35	0.18	0.69	0.74	0.59	0.23	0.28	0.29	0.22
2025-Q1	0.31	0.24	0.24	0.23	0.19	0.14	0.22	0.15	0.18	0.15	0.25	0.38	0.67
2025-Q2	0.77	0.78	0.51	0.30	0.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

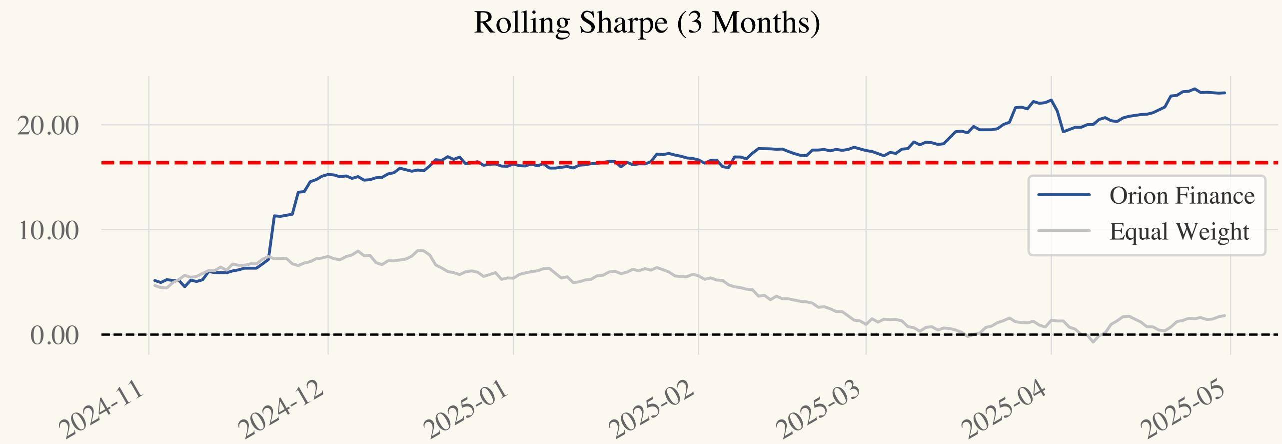


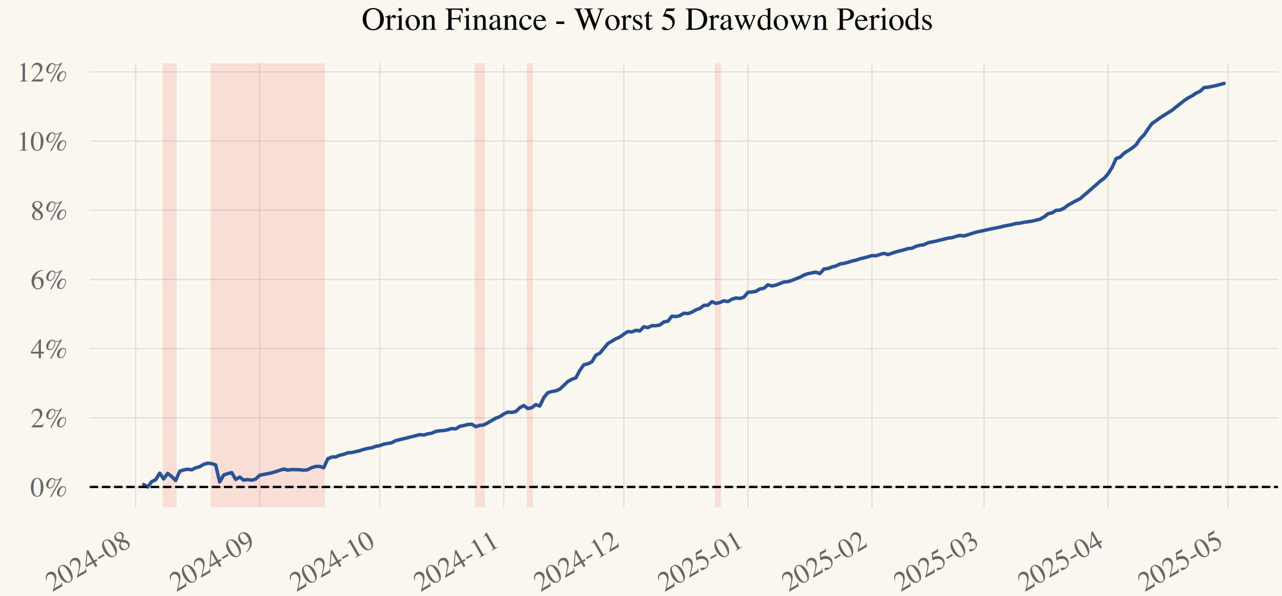


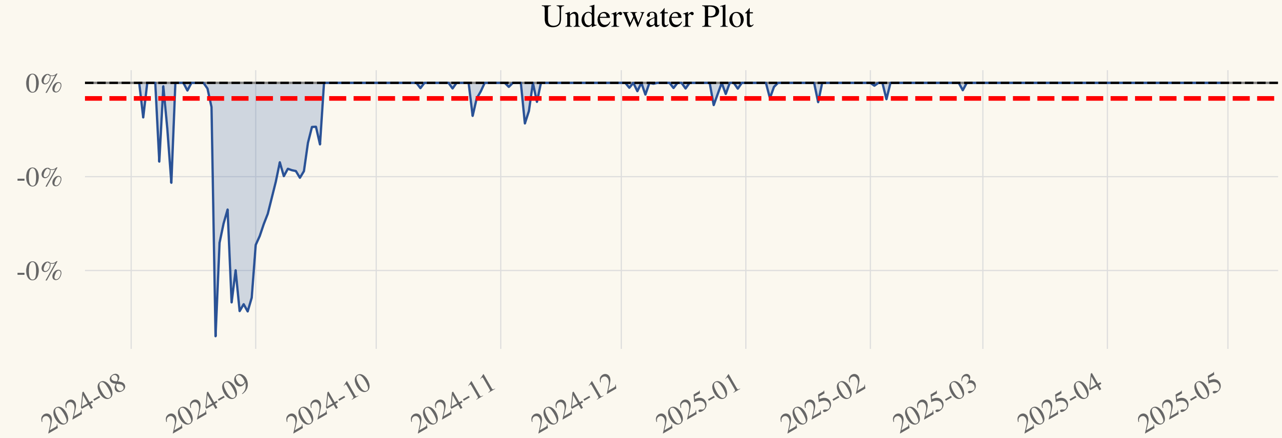


Disclaimer: Past performance may not be indicative of future results.

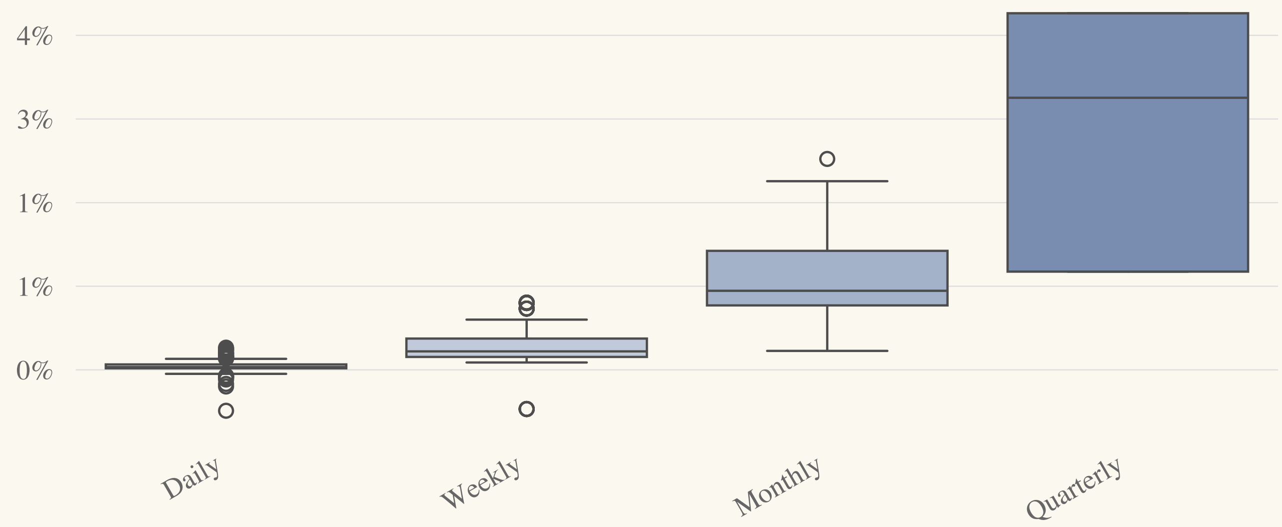
Private and Confidential.


Rolling Sharpe (3 Months)
20.00
10.00
0.00
Orion Finance
Equal Weight
2024-11
2024-12
2025-01
2025-02
2025-03
2025-04
2025-05


Orion Finance - Worst 5 Drawdown Periods
12%
10%
8%
6%
4%
2%
0%
2024-08
2024-09
2024-10
2024-11
2024-12
2025-01
2025-02
2025-03
2025-04
2025-05


Underwater Plot
0%
-0%
-0%
2024-08
2024-09
2024-10
2024-11
2024-12
2025-01
2025-02
2025-03
2025-04
2025-05

Orion Finance - Return Quantiles



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Key Performance Indicators (KPIs) and Metrics

Metric	Equal Weight	Orion Finance
Sharpe	3.71	11.9
Volatility (ann.)	3.17%	1.25%
Max Drawdown	-1.42%	-0.54%
Daily Value-at-Risk	-0.24%	-0.07%
CAGR %	8.46%	10.85%
Expected Daily	0.03%	0.04%
Expected Monthly	0.97%	1.23%
MTD	2.13%	2.52%
3M	1.42%	4.76%
6M	7.14%	9.56%
1Y	9.09%	11.67%
Longest DD Days	79	29
Avg. Drawdown	-0.24%	-0.06%
Avg. Drawdown Days	7	2

Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2024-08-20	2024-09-17	-0.54	29
2024-08-08	2024-08-11	-0.21	4
2024-11-07	2024-11-08	-0.09	2
2024-08-04	2024-08-04	-0.07	1
2024-10-25	2024-10-27	-0.07	3