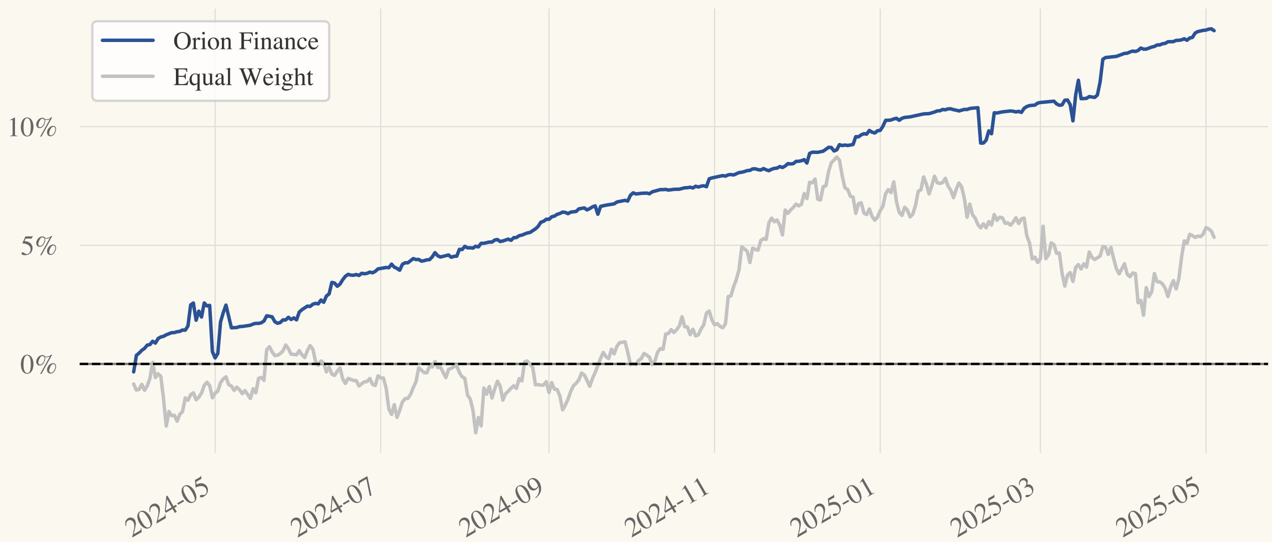
Orion Finance

1 Apr, 2024 - 4 May, 2025

Out-of-Sample Performance Tear Sheets

Cumulative Returns vs Benchmark

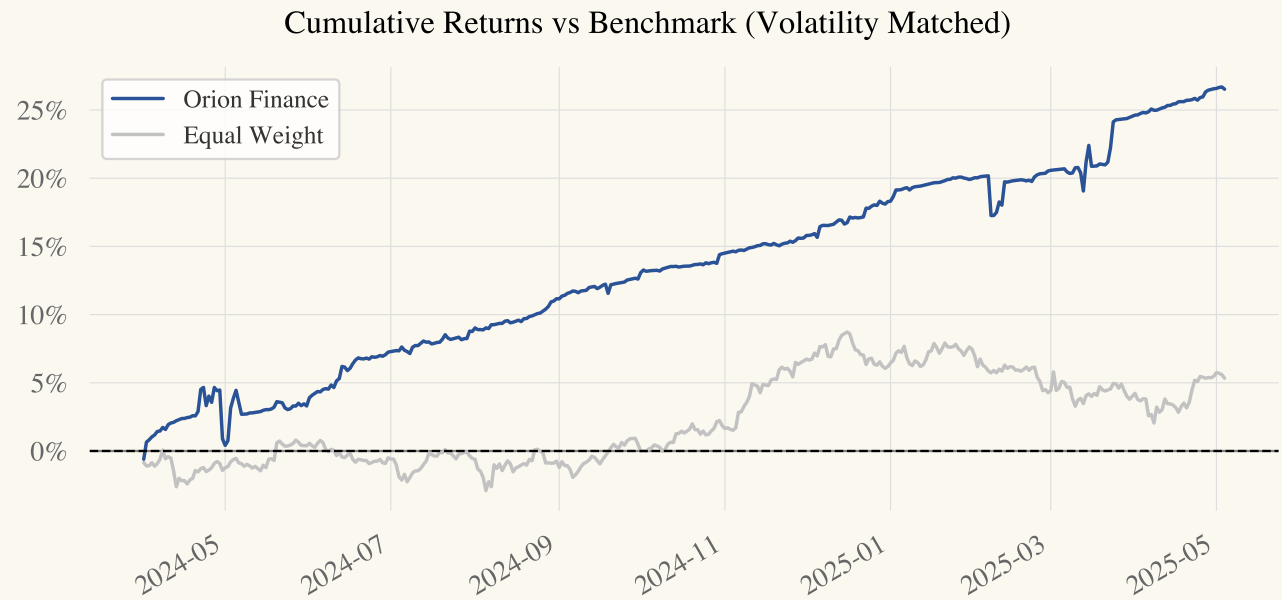


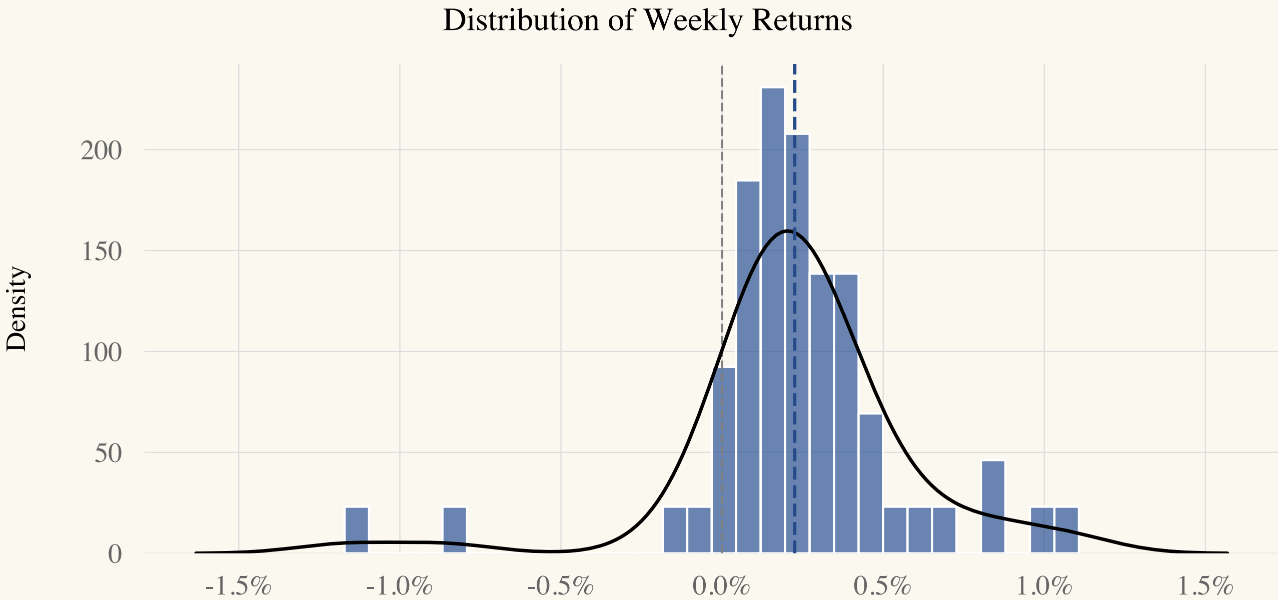
Orion Finance - Weekly Returns (%)

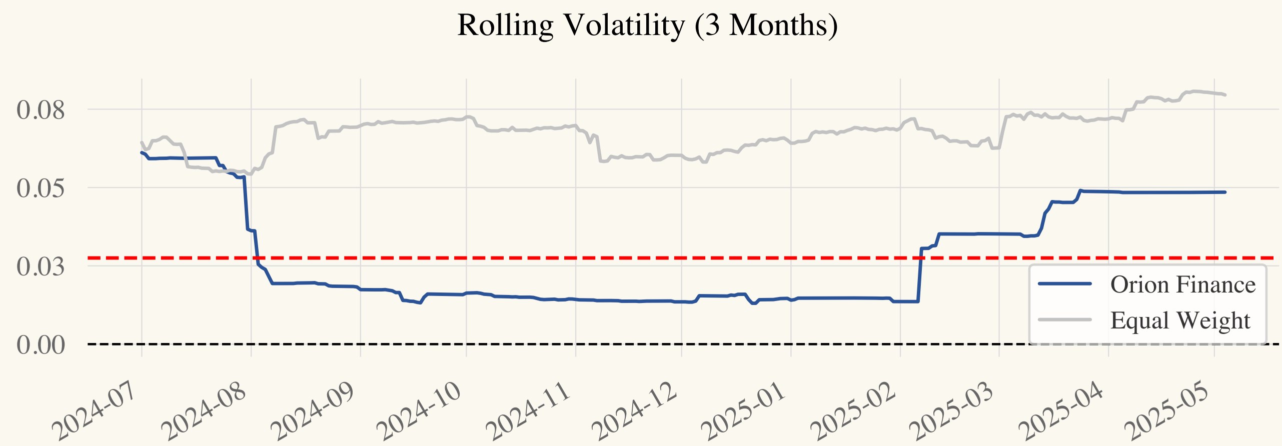
	1	2	3	4	5	6	7	8	9	10	11	12	13
2024-Q2	0.81	0.45	0.32	0.83	0.04	-0.86	0.21	0.05	0.42	0.40	0.65	0.35	0.27
2024-Q3	0.02	0.36	0.28	-0.15	0.33	0.24	0.07	0.32	0.52	0.23	0.15	0.19	0.19
2024-Q4	0.28	0.14	0.04	0.09	0.38	0.15	0.11	0.06	0.26	0.35	0.05	0.25	0.53
2025-Q1	0.48	0.10	0.14	0.09	0.06	-0.97	0.88	0.20	0.15	0.06	0.06	1.55	0.16
2025-Q2	0.16	0.20	0.14	0.33	0.01	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.







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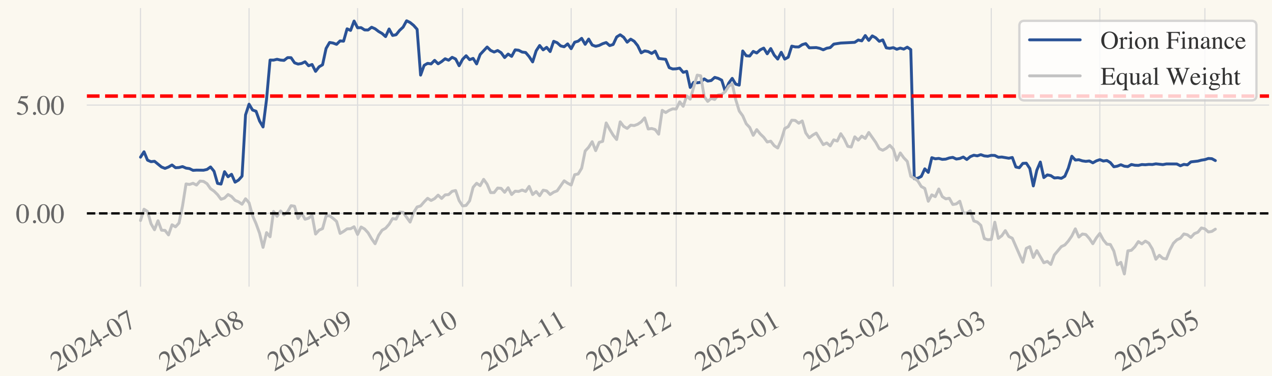
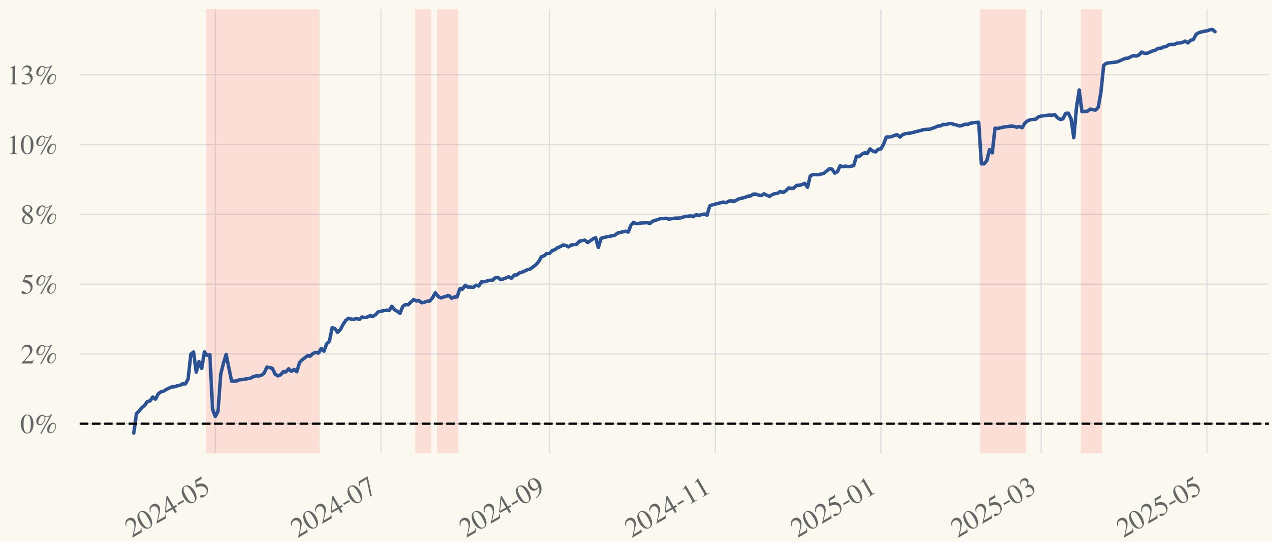
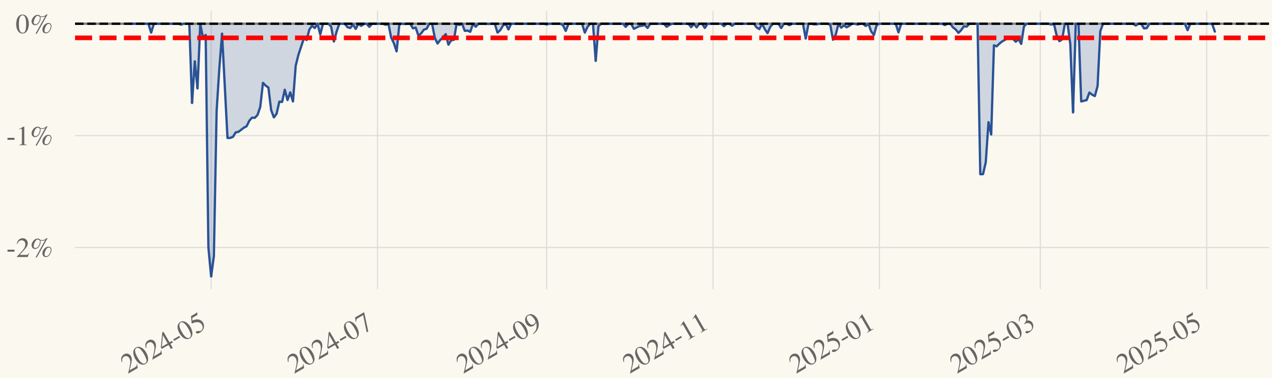
Rolling Sharpe (3 Months)



Orion Finance - Worst 5 Drawdown Periods



Underwater Plot



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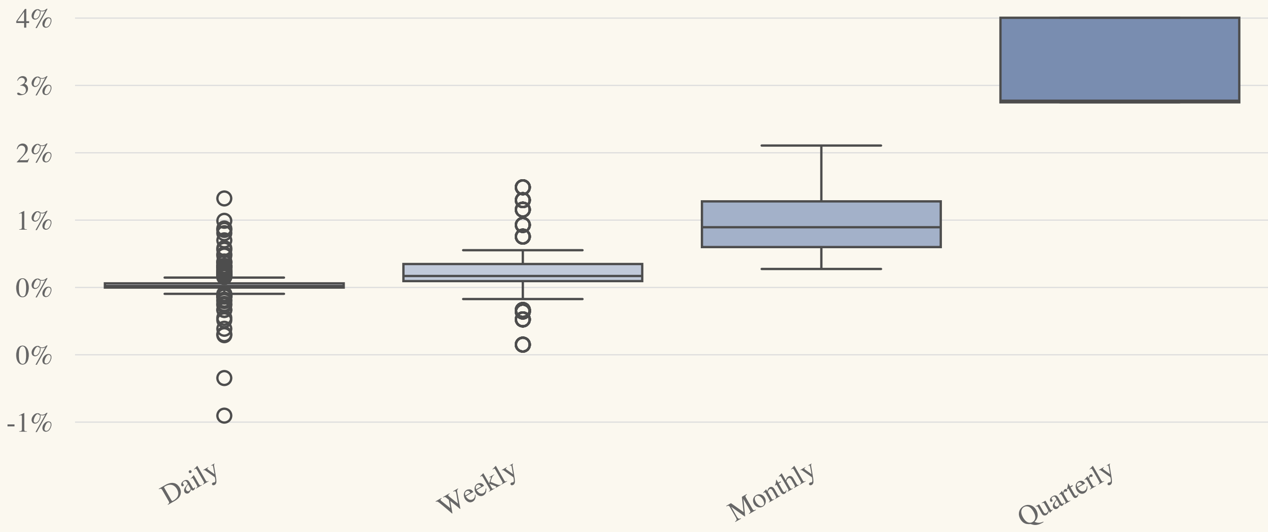
Orion Finance - Return Quantiles



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Key Performance Indicators (KPIs) and Metrics

Metric	Equal Weight	Orion Finance
Sharpe	0.72	3.12
Volatility (ann.)	6.99%	3.88%
Max Drawdown	-6.13%	-2.26%
Daily Value-at-Risk	-0.59%	-0.3%
CAGR %	3.35%	8.68%
Expected Daily	0.01%	0.03%
Expected Monthly	0.37%	0.94%
MTD	-0.13%	-0.01%
3M	-1.31%	2.96%
6M	3.7%	5.69%
1Y	6.18%	12.06%
Longest DD Days	139	42
Avg. Drawdown	-1.08%	-0.15%
Avg. Drawdown Days	21	3

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Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2024-04-28	2024-06-08	-2.26	42
2025-02-07	2025-02-23	-1.35	17
2025-03-12	2025-03-13	-0.79	2
2024-04-24	2024-04-26	-0.71	3
2025-03-16	2025-03-23	-0.69	8

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