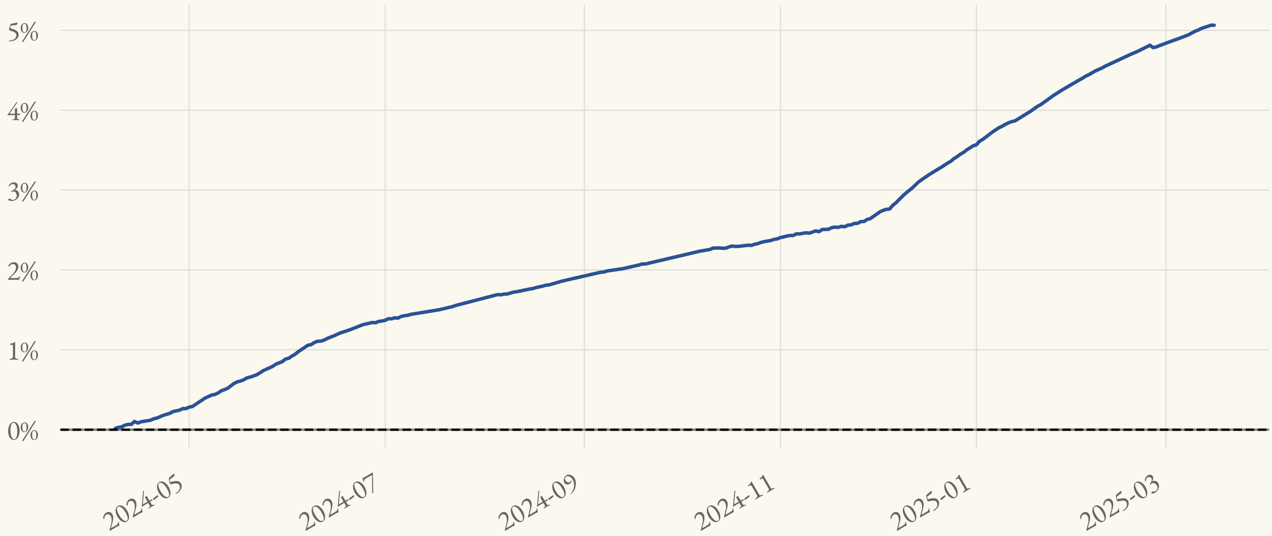
Orion Finance

8 Apr, 2024 - 16 Mar, 2025

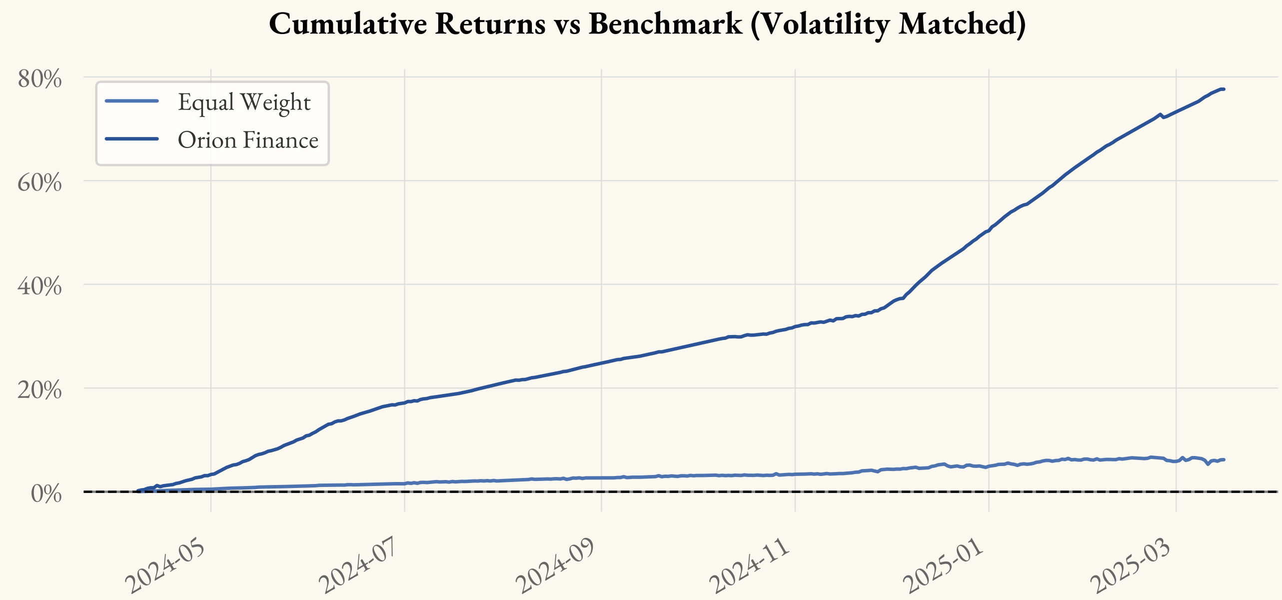
Out-of-Sample Performance Tear Sheets

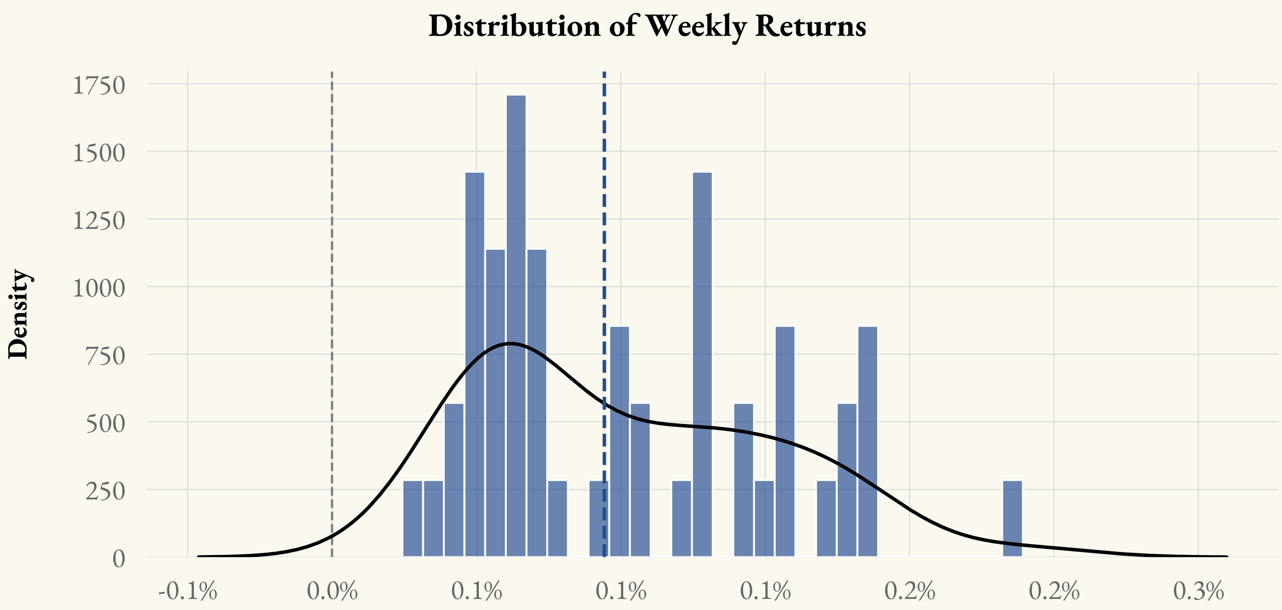
Cumulative Returns

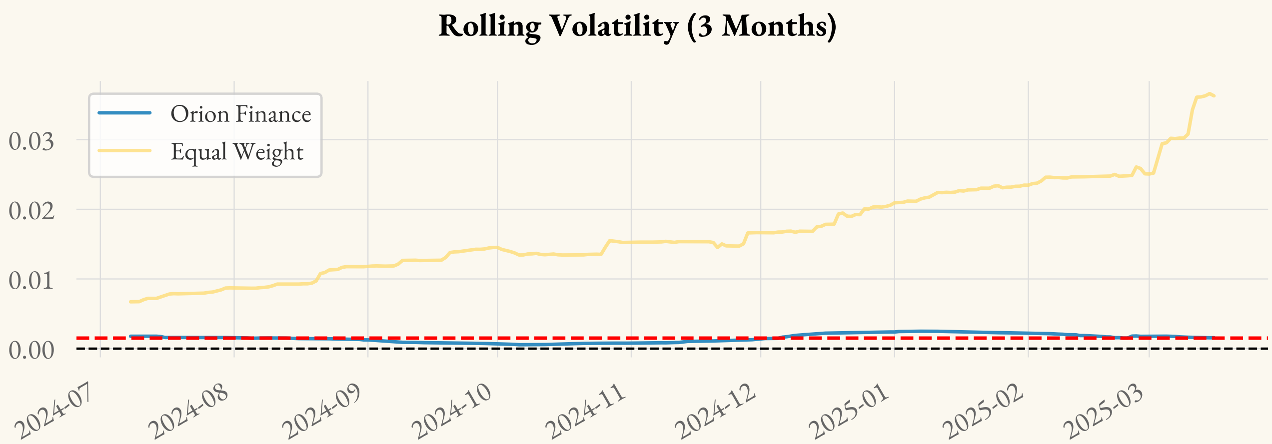


Orion Finance - Weekly Returns (%)

	1	2	3	4	5	6	7	8	9	10	11	12	13
2024-Q2	0.00	0.10	0.04	0.10	0.13	0.13	0.15	0.13	0.14	0.17	0.10	0.10	0.06
2024-Q3	0.07	0.05	0.05	0.08	0.07	0.05	0.06	0.07	0.06	0.06	0.05	0.06	0.07
2024-Q4	0.06	0.05	0.02	0.05	0.07	0.04	0.07	0.05	0.12	0.18	0.24	0.18	0.24
2025-Q1	0.19	0.13	0.17	0.18	0.16	0.14	0.13	0.08	0.10	0.11	0.06	0.00	0.00







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

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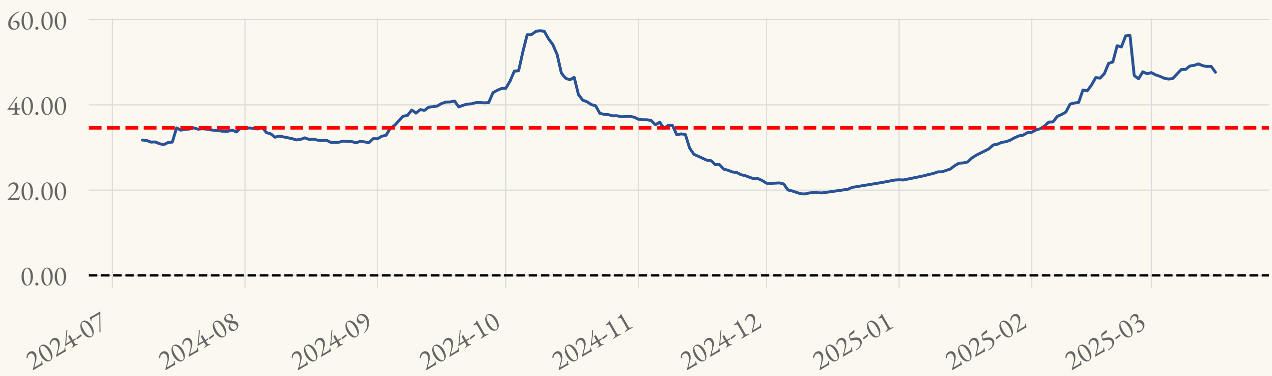
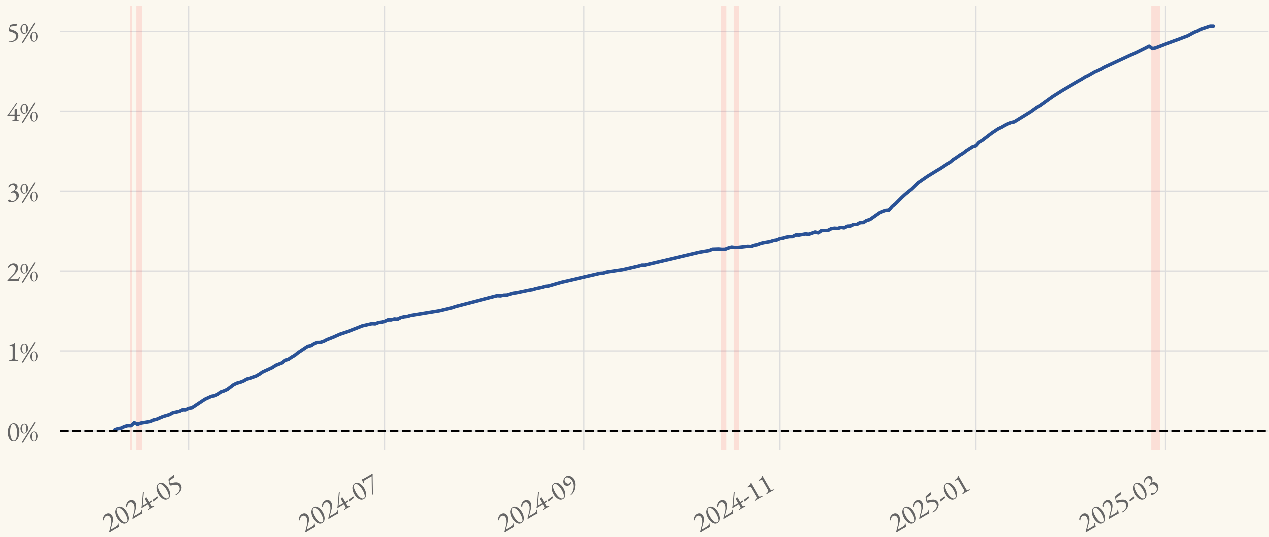
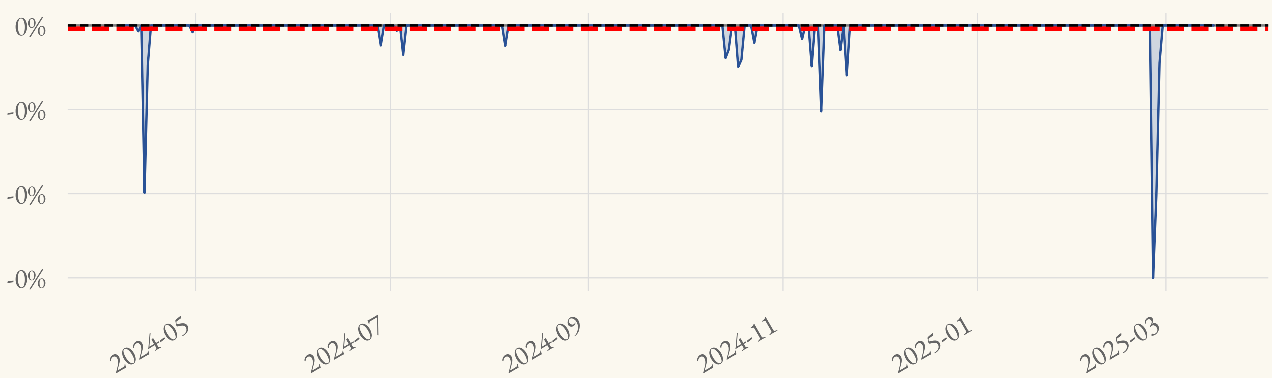
Rolling Sharpe (3 Months)



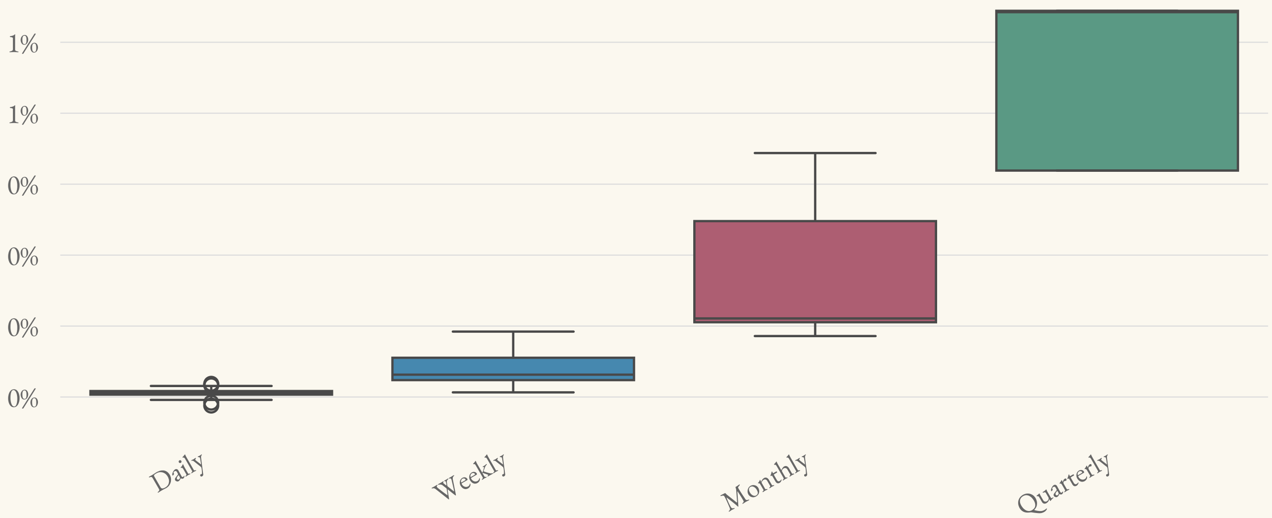
Orion Finance - Worst 5 Drawdown Periods



Underwater Plot



Orion Finance - Return Quantiles



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Key Performance Indicators (KPIs) and Metrics

Metric	Equal Weight	Orion Finance
Sharpe	2.94	28.03
Volatility (ann.)	2.18%	0.19%
Max Drawdown	-1.29%	-0.03%
Daily Value-at-Risk	-0.17%	-0.0%
CAGR %	4.52%	3.71%
Expected Daily	0.02%	0.01%
Expected Monthly	0.5%	0.41%
MTD	0.32%	0.23%
3M	1.14%	1.87%
6M	3.2%	2.97%
1Y	6.19%	5.06%
Longest DD Days	23	3
Avg. Drawdown	-0.13%	-0.01%
Avg. Drawdown Days	4	1

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Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2025-02-25	2025-02-27	-0.03	3
2024-04-15	2024-04-16	-0.02	2
2024-11-13	2024-11-13	-0.01	1
2024-11-21	2024-11-21	-0.01	1
2024-10-18	2024-10-19	-0.00	2