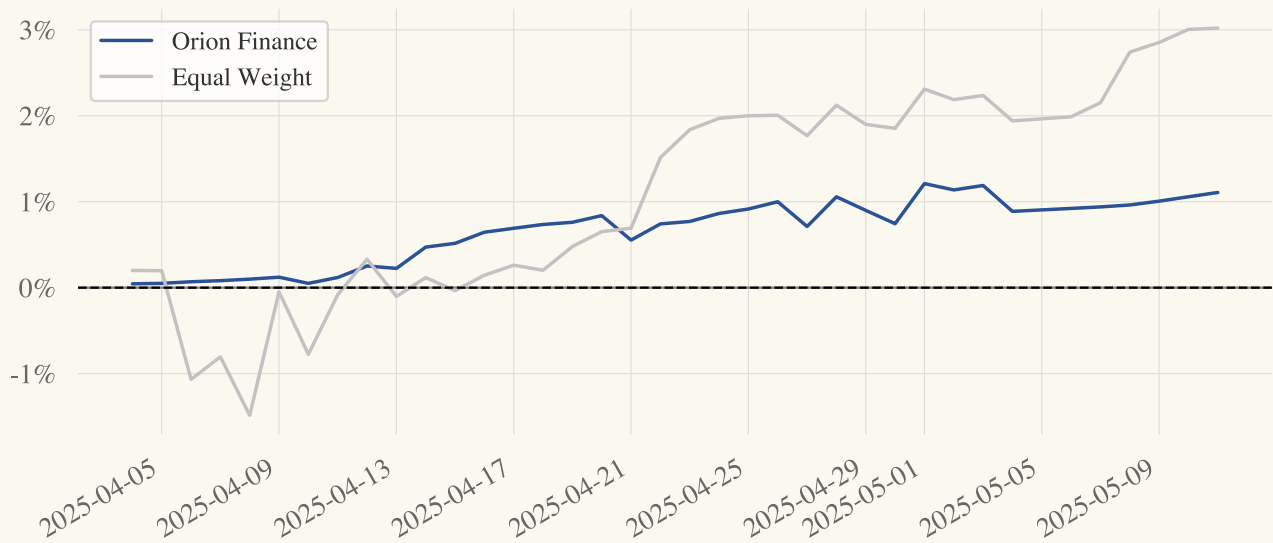


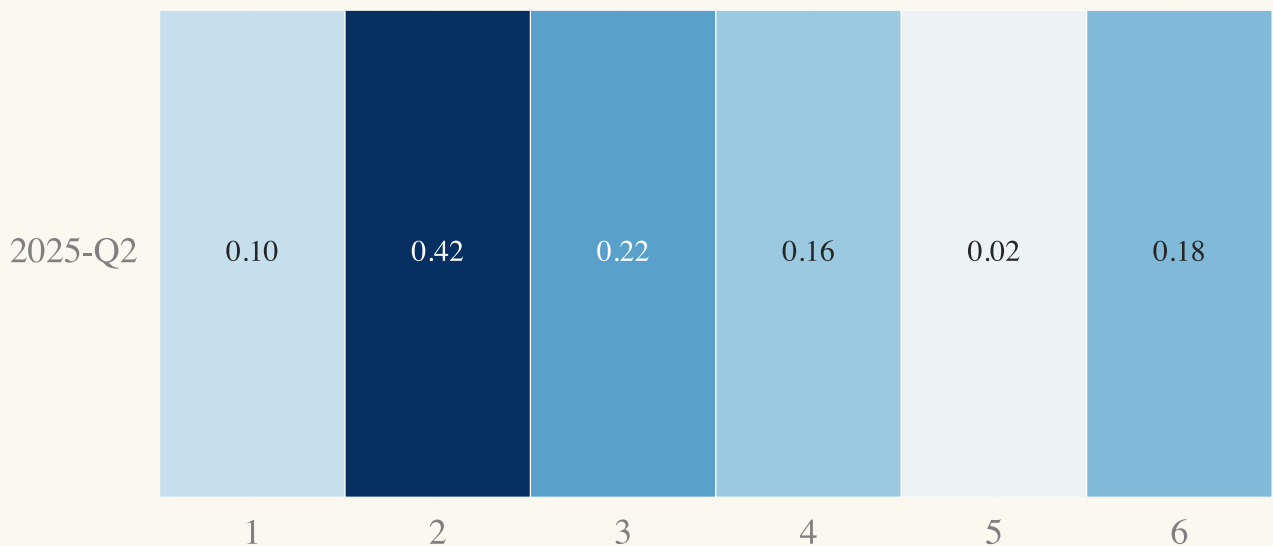
4 Apr, 2025 - 11 May, 2025

Out-of-Sample Performance Tear Sheets

Cumulative Returns vs Benchmark



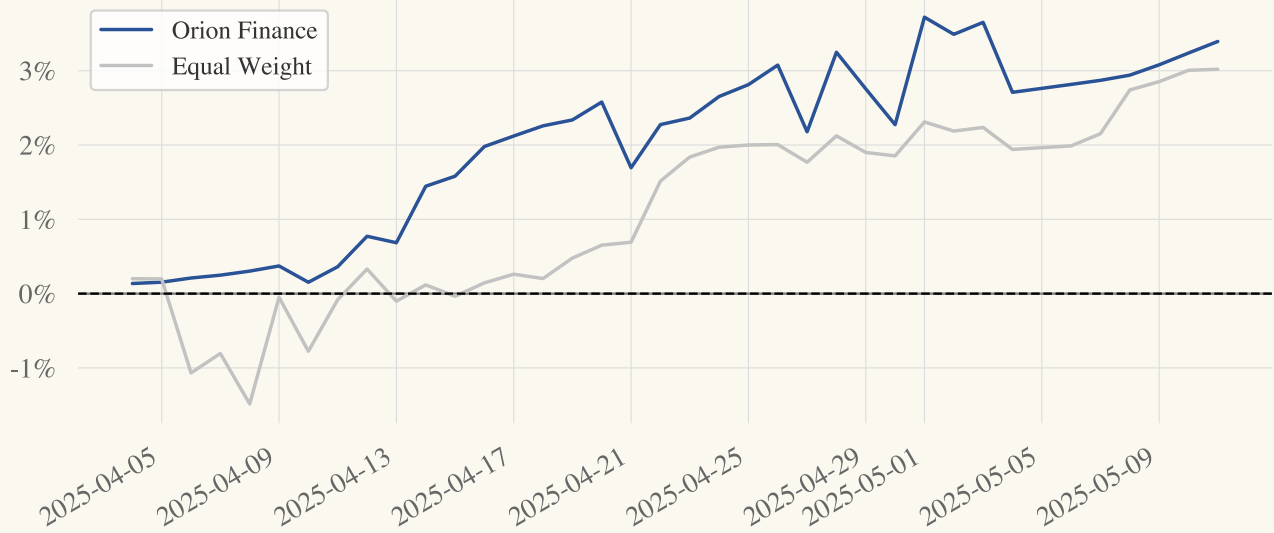
Orion Finance - Weekly Returns (%)



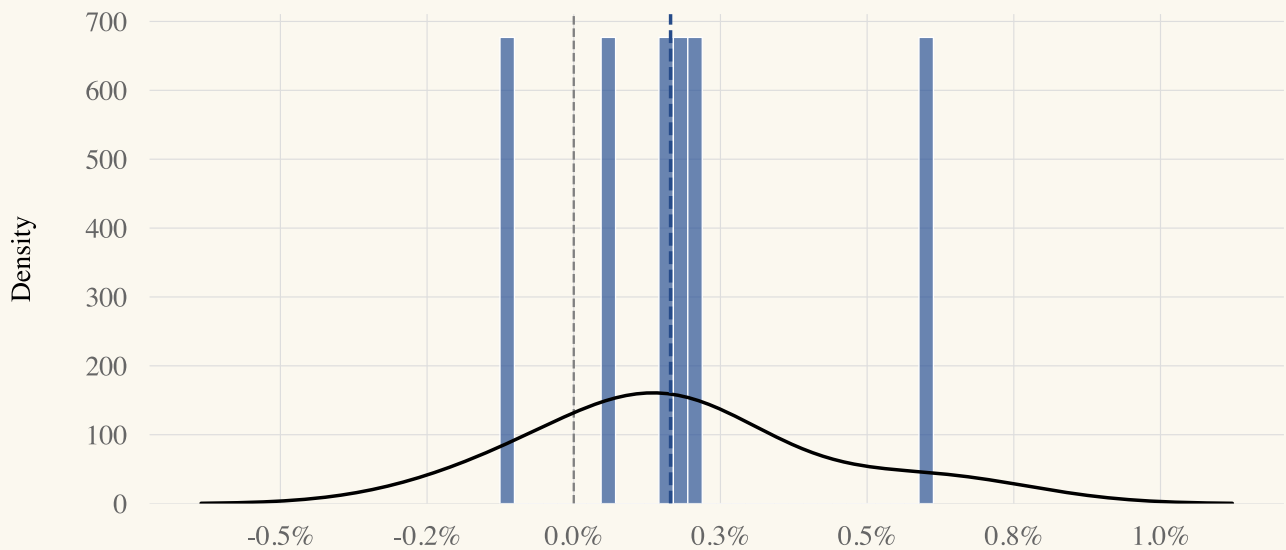
Disclaimer: Past performance may not be indicative of future results.

Private and Confidential.

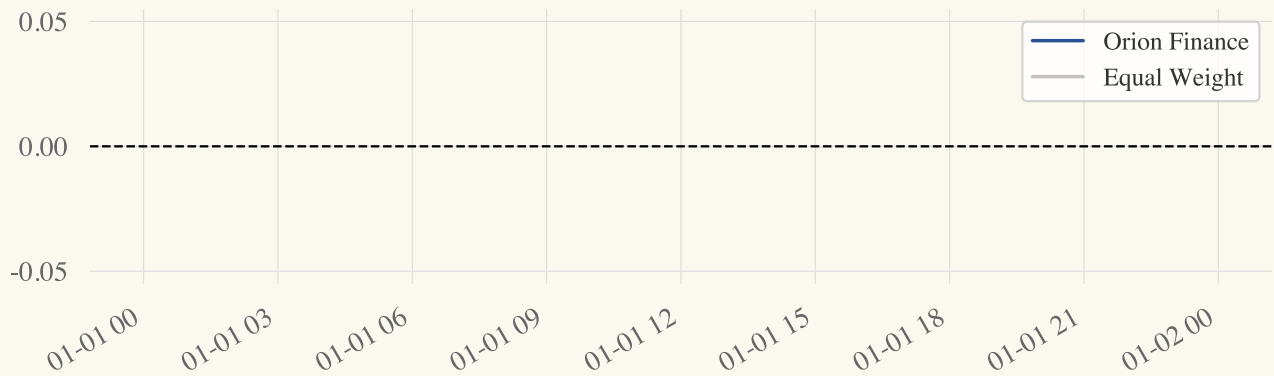
Cumulative Returns vs Benchmark (Volatility Matched)



Distribution of Weekly Returns



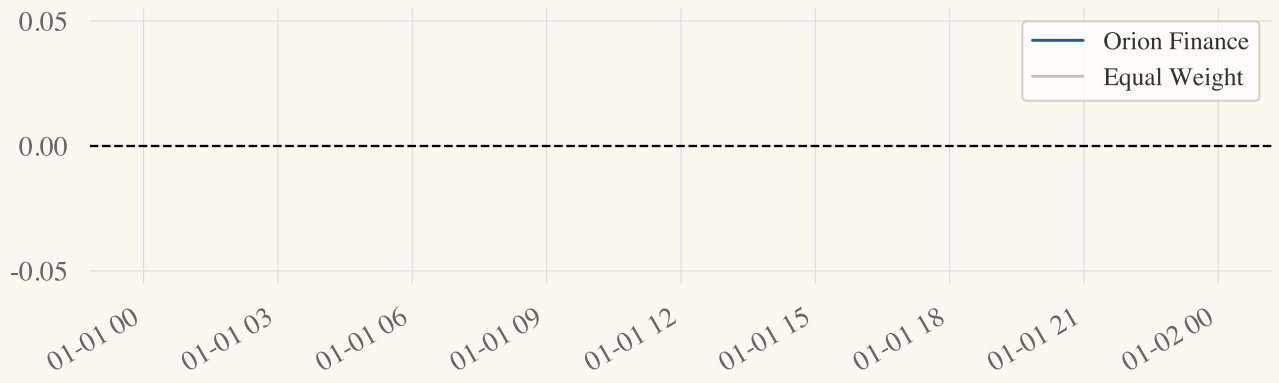
Rolling Volatility (3 Months)



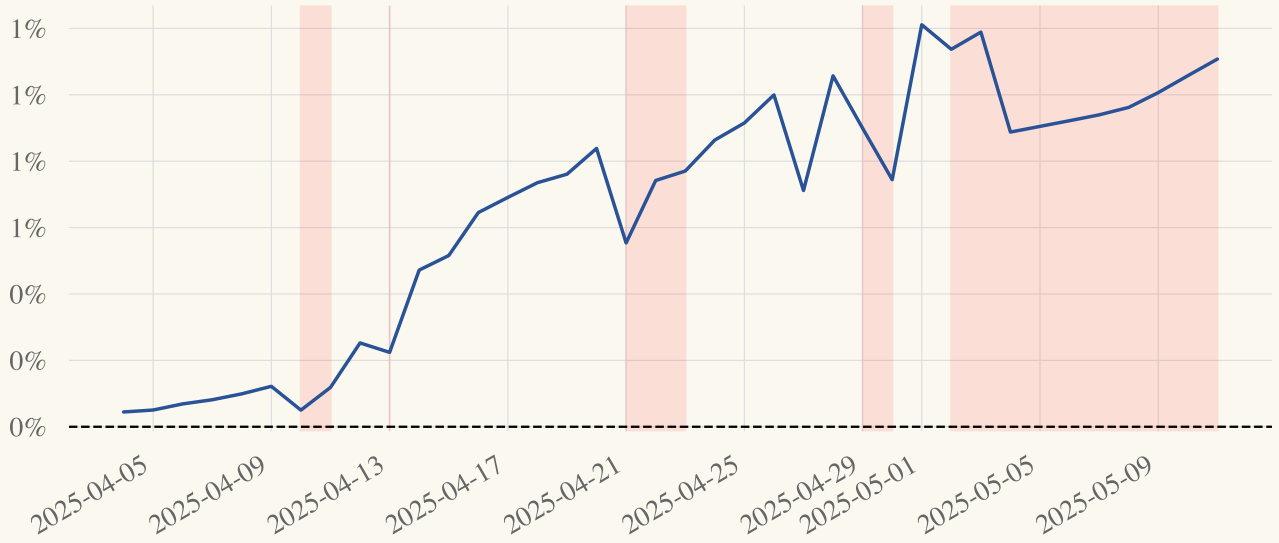
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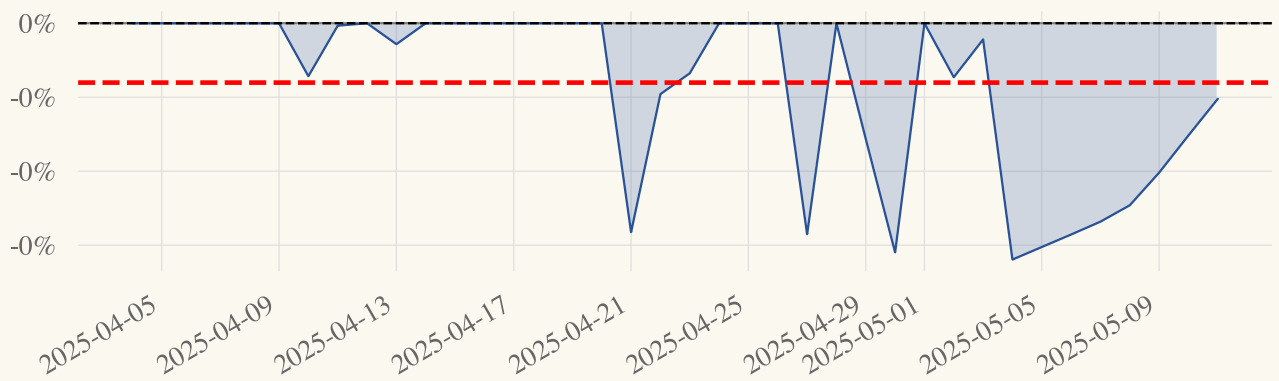
Rolling Sharpe (3 Months)



Orion Finance - Worst 5 Drawdown Periods



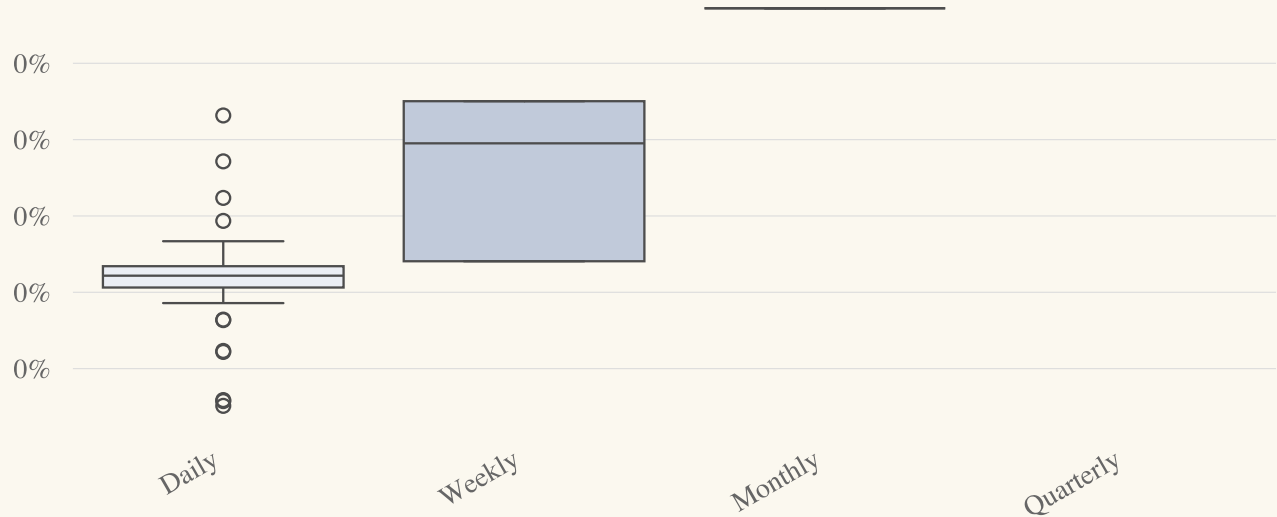
Underwater Plot



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	3.44	3.85
Volatility (ann.)	8.64%	2.83%
Max Drawdown	-1.68%	-0.32%
Daily Value-at-Risk	-0.66%	-0.21%
CAGR %	22.46%	7.79%
Expected Daily	0.08%	0.03%
Expected Monthly	1.5%	0.55%
MTD	1.14%	0.36%
3M	3.02%	1.11%
6M	3.02%	1.11%
1Y	3.02%	1.11%
Longest DD Days	7	10
Avg. Drawdown	-0.59%	-0.22%
Avg. Drawdown Days	4	3

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Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2025-05-02	2025-05-11	-0.32	10
2025-04-29	2025-04-30	-0.31	2
2025-04-27	2025-04-27	-0.29	1
2025-04-21	2025-04-23	-0.28	3
2025-04-10	2025-04-11	-0.07	2

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