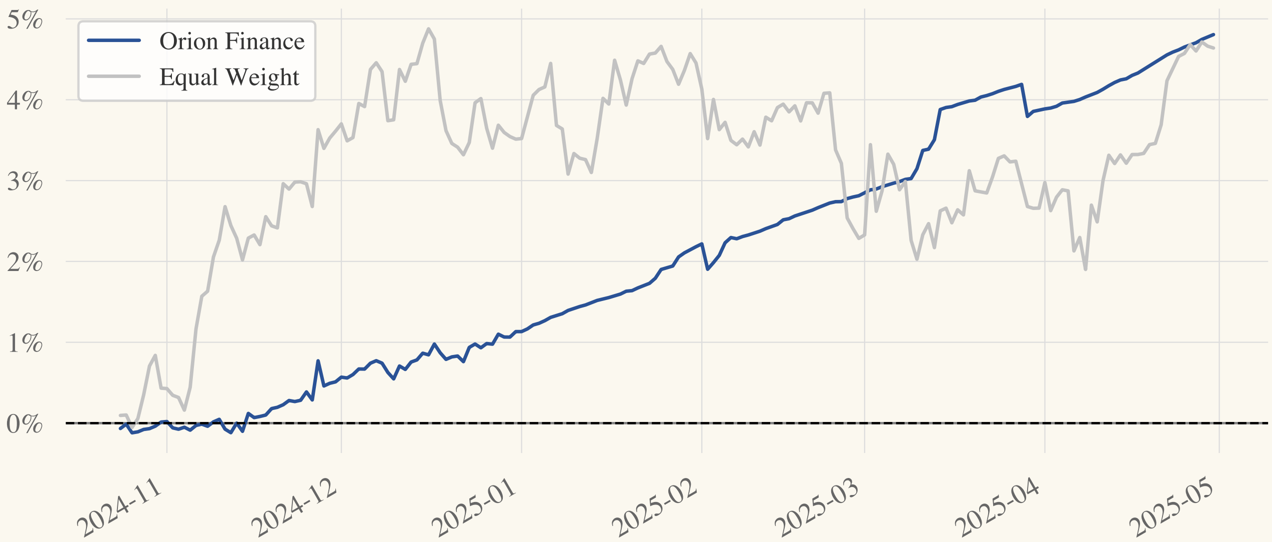
Orion Finance

24 Oct, 2024 - 30 Apr, 2025

Out-of-Sample Performance Tear Sheets

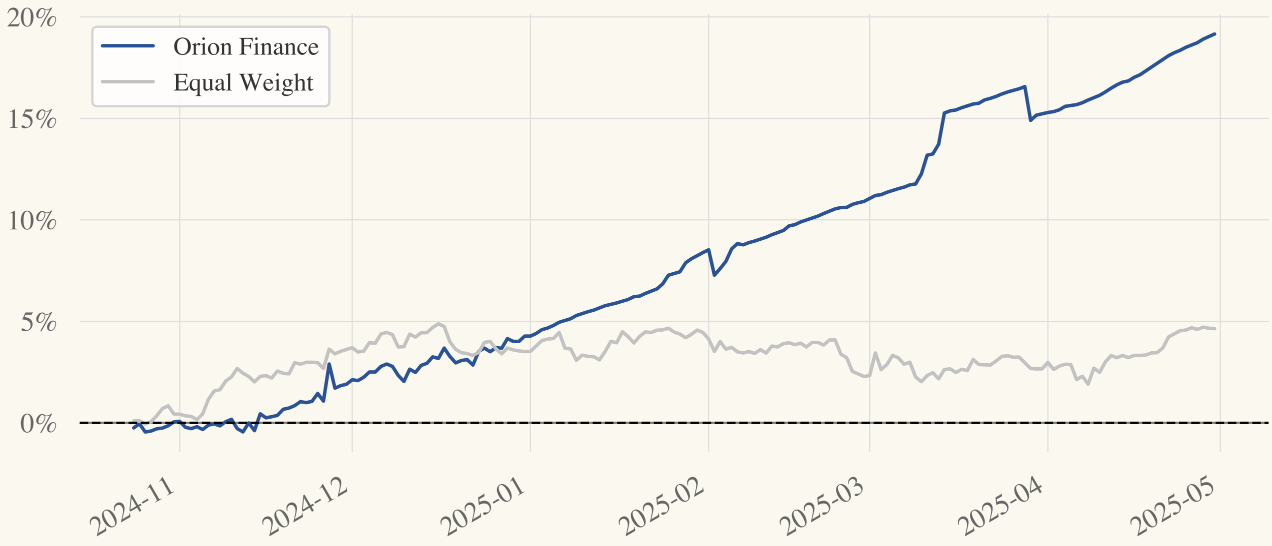
Cumulative Returns vs Benchmark



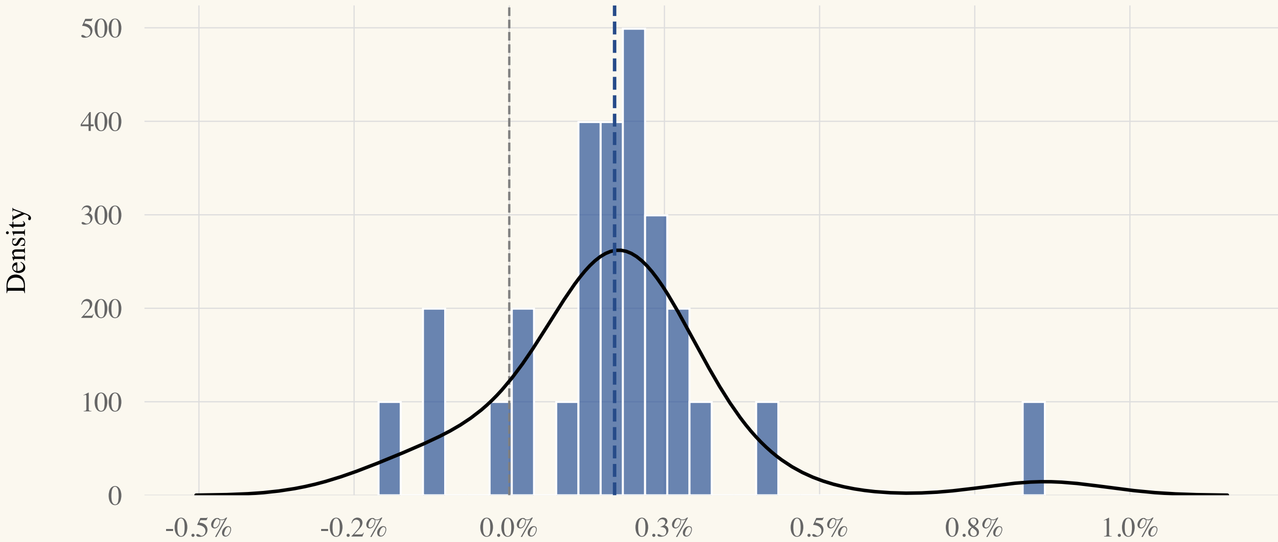
Orion Finance - Weekly Returns (%)

	1	2	3	4	5	6	7	8	9	10	11	12	13
2024-Q4	0.00	0.00	0.00	-0.11	0.03	0.12	0.04	0.20	0.29	0.17	0.12	-0.10	0.37
2025-Q1	0.20	0.18	0.15	0.38	0.02	0.29	0.21	0.15	0.18	0.44	0.57	0.16	-0.23
2025-Q2	0.14	0.22	0.28	0.21	0.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

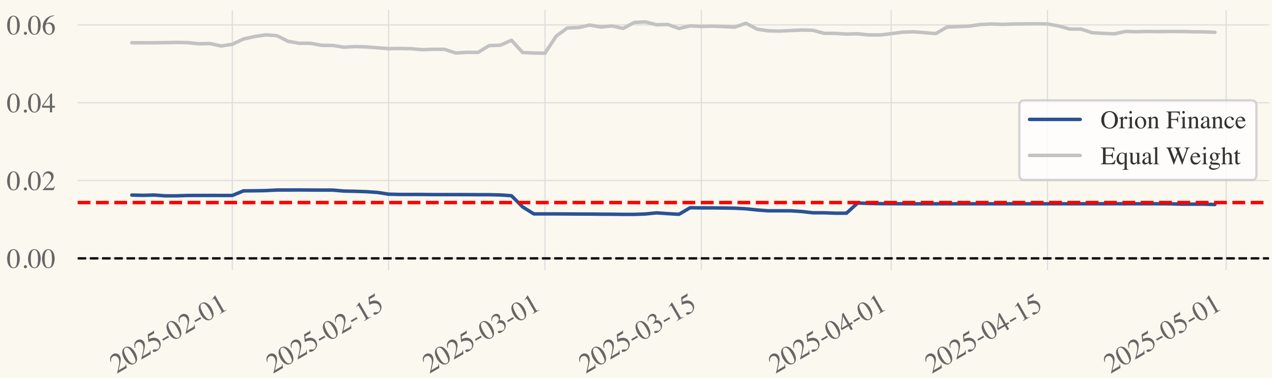
Cumulative Returns vs Benchmark (Volatility Matched)



Distribution of Weekly Returns

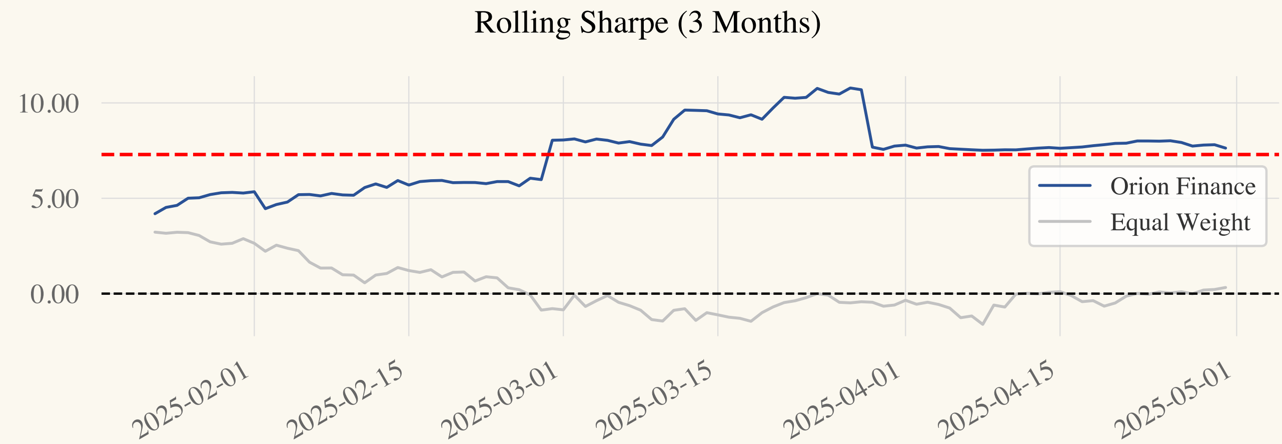


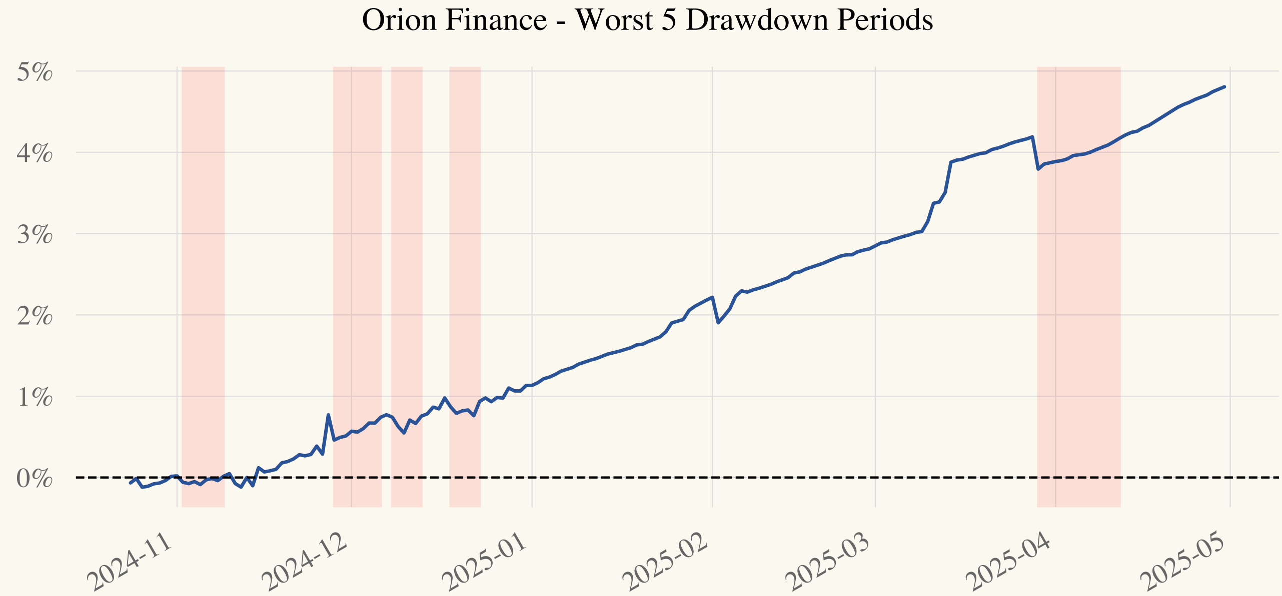
Rolling Volatility (3 Months)

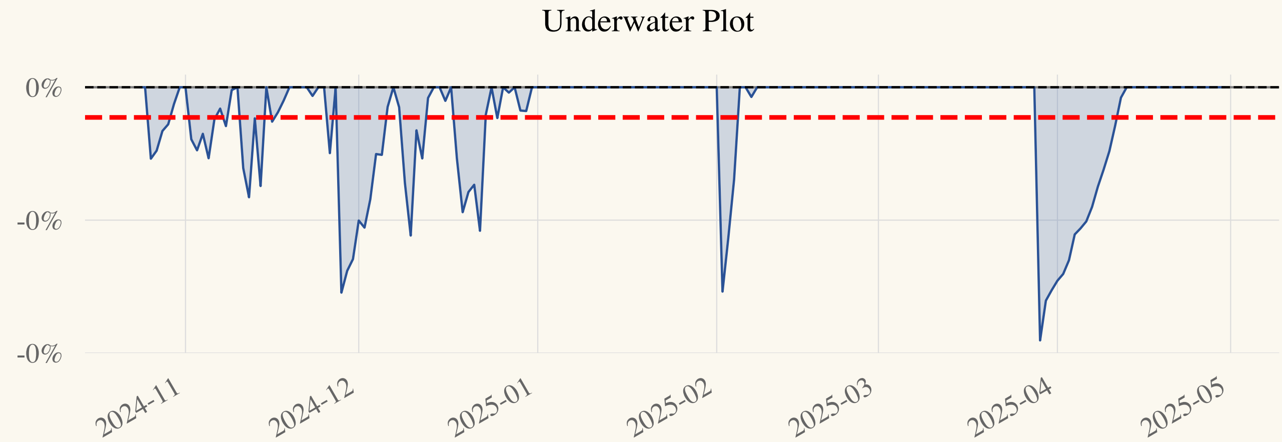


Disclaimer: Past performance may not be indicative of future results.

Private and Confidential.







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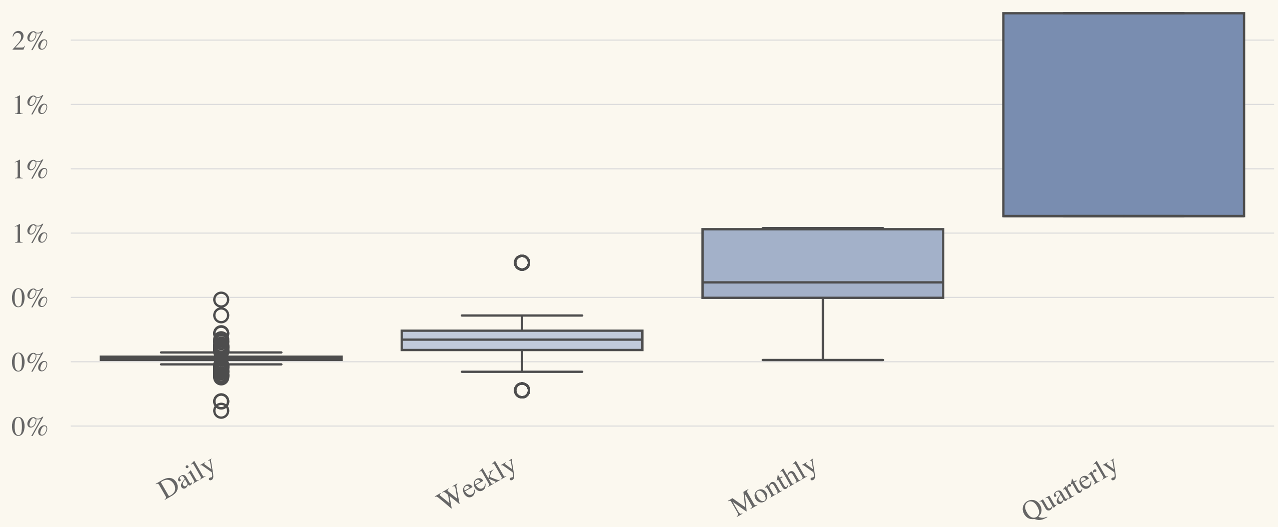
Orion Finance - Return Quantiles



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Key Performance Indicators (KPIs) and Metrics

Metric	Equal Weight	Orion Finance
Sharpe	1.59	6.05
Volatility (ann.)	5.62%	1.5%
Max Drawdown	-2.84%	-0.38%
Daily Value-at-Risk	-0.46%	-0.1%
CAGR %	6.27%	6.49%
Expected Daily	0.02%	0.02%
Expected Monthly	0.65%	0.67%
MTD	1.93%	0.9%
3M	0.27%	2.64%
6M	3.91%	4.88%
1Y	4.64%	4.81%
Longest DD Days	135	15
Avg. Drawdown	-0.58%	-0.13%
Avg. Drawdown Days	17	4

Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2025-03-29	2025-04-12	-0.38	15
2024-11-28	2024-12-06	-0.31	9
2025-02-02	2025-02-04	-0.31	3
2024-12-08	2024-12-13	-0.22	6
2024-12-18	2024-12-23	-0.22	6