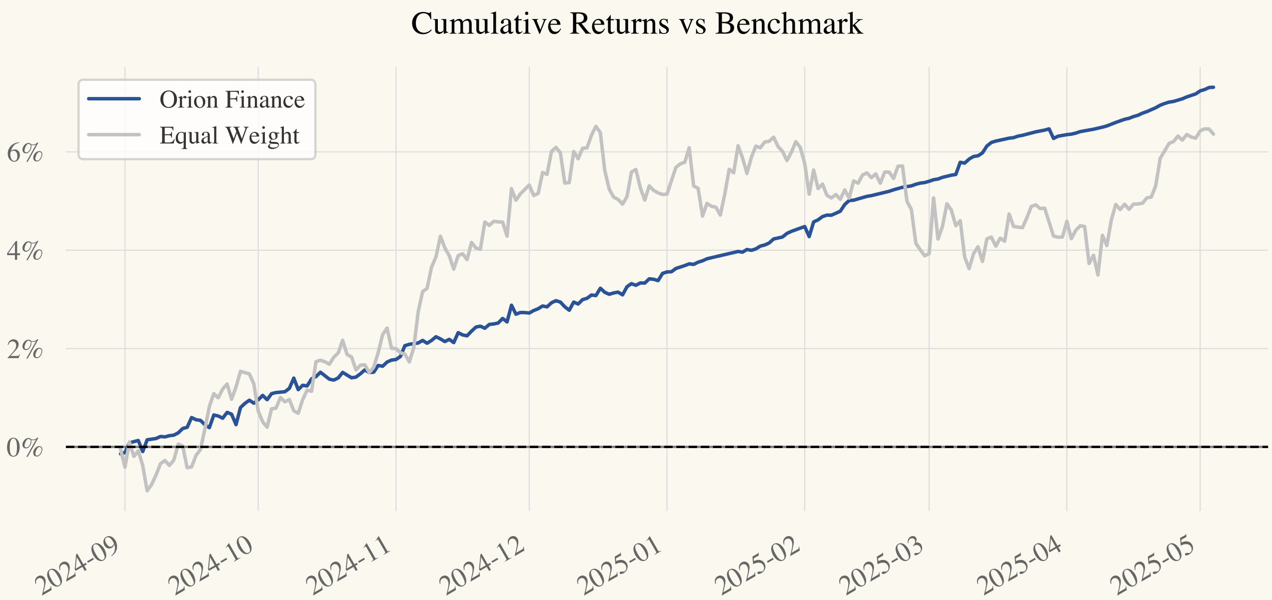
Orion Finance

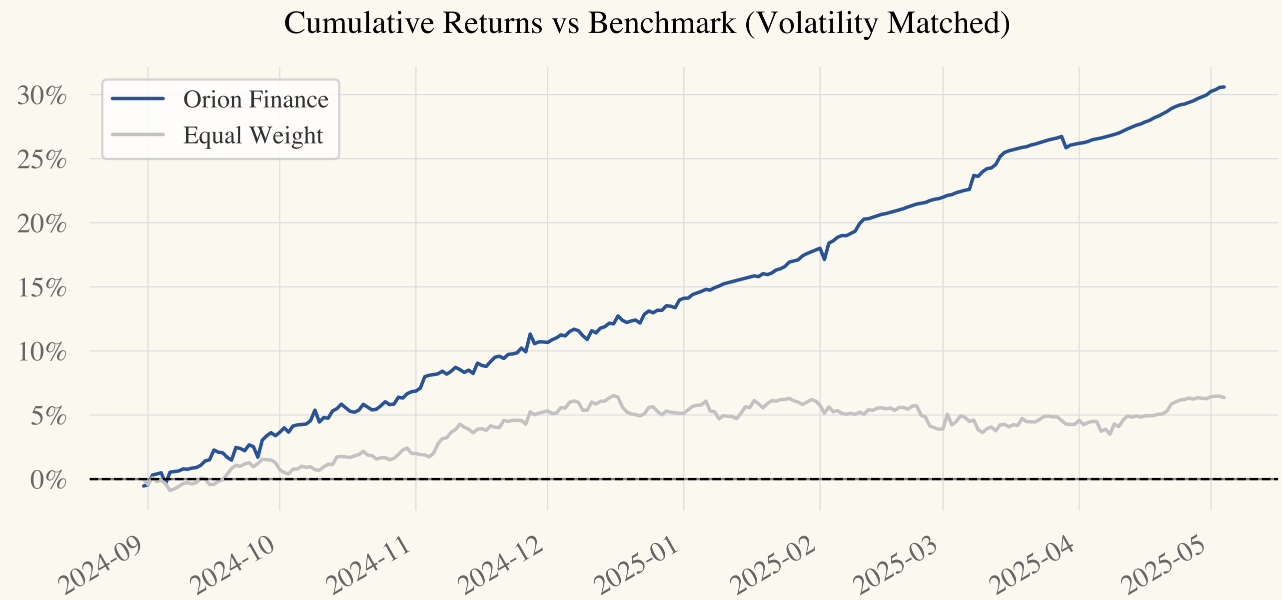
31 Aug, 2024 - 4 May, 2025

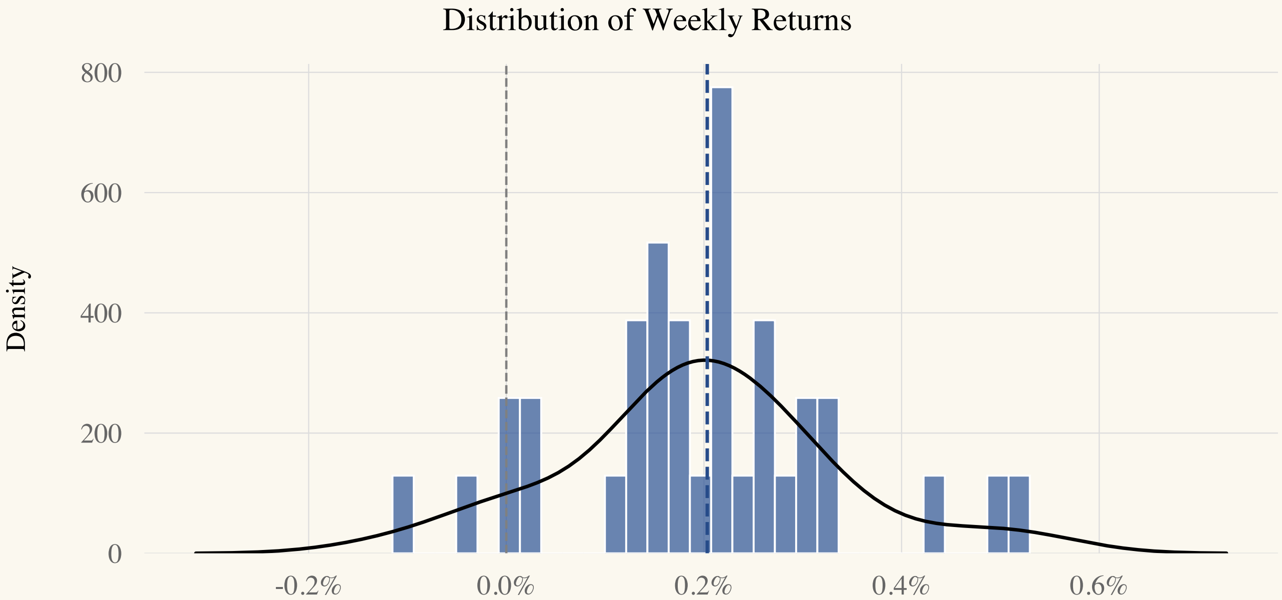
Out-of-Sample Performance Tear Sheets

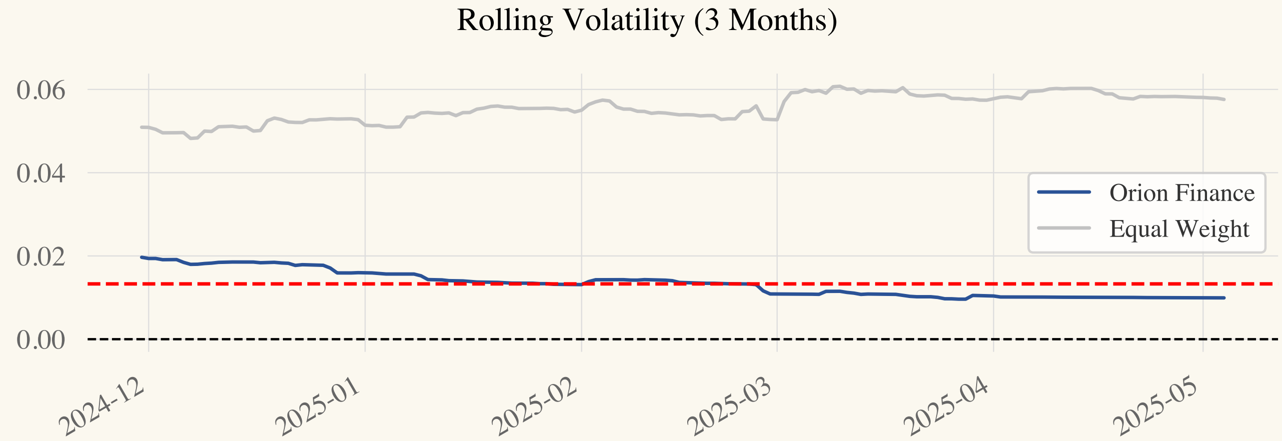


Orion Finance - Weekly Returns (%)

	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	0.00	0.00	0.00	-0.12	0.29	0.23	0.23	0.32
2024-Q4	0.16	0.27	0.13	0.00	0.53	0.18	0.02	0.25	0.20	0.22	0.14	0.00	0.42
2025-Q1	0.18	0.20	0.11	0.30	0.26	0.38	0.13	0.15	0.16	0.40	0.33	0.14	-0.05
2025-Q2	0.12	0.19	0.25	0.19	0.16	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

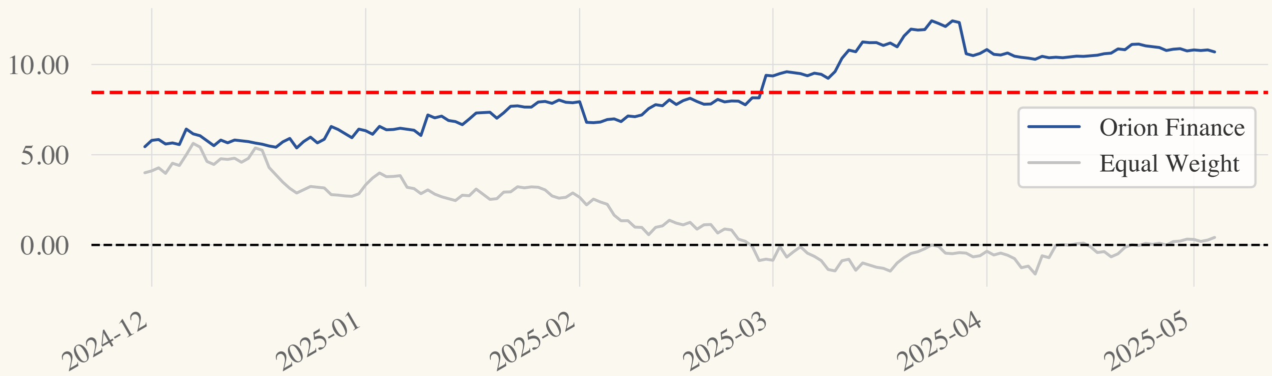




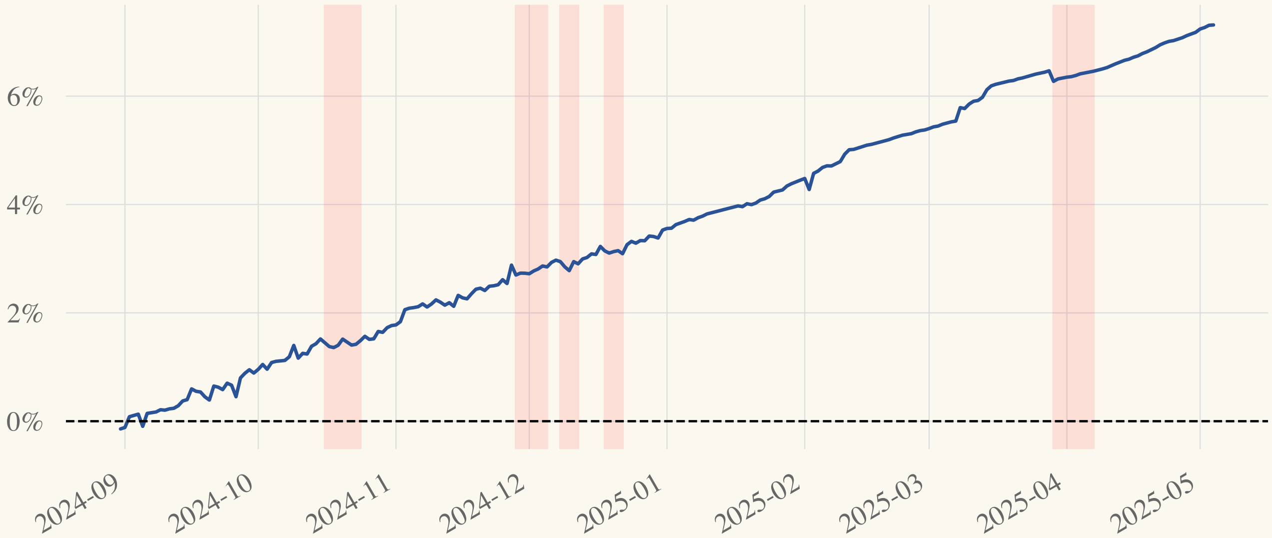


Disclaimer: Past performance may not be indicative of future results.

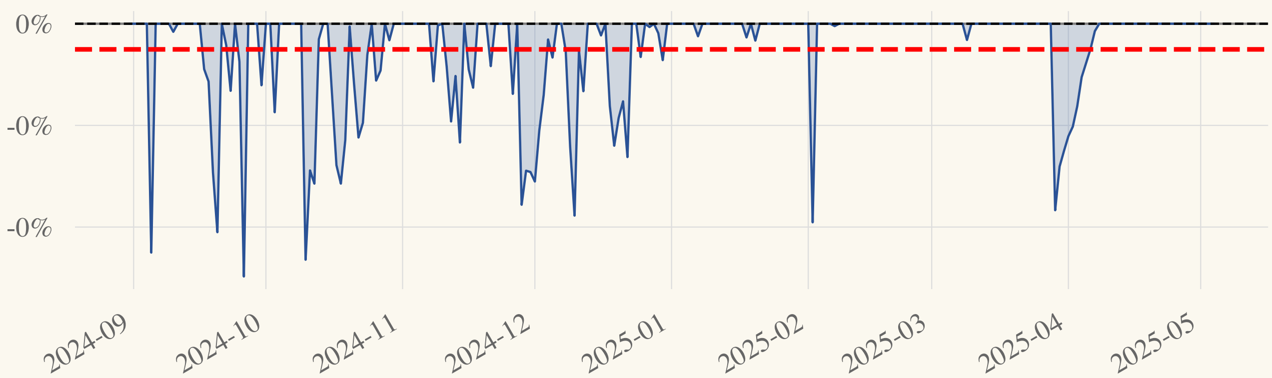
Rolling Sharpe (3 Months)



Orion Finance - Worst 5 Drawdown Periods



Underwater Plot



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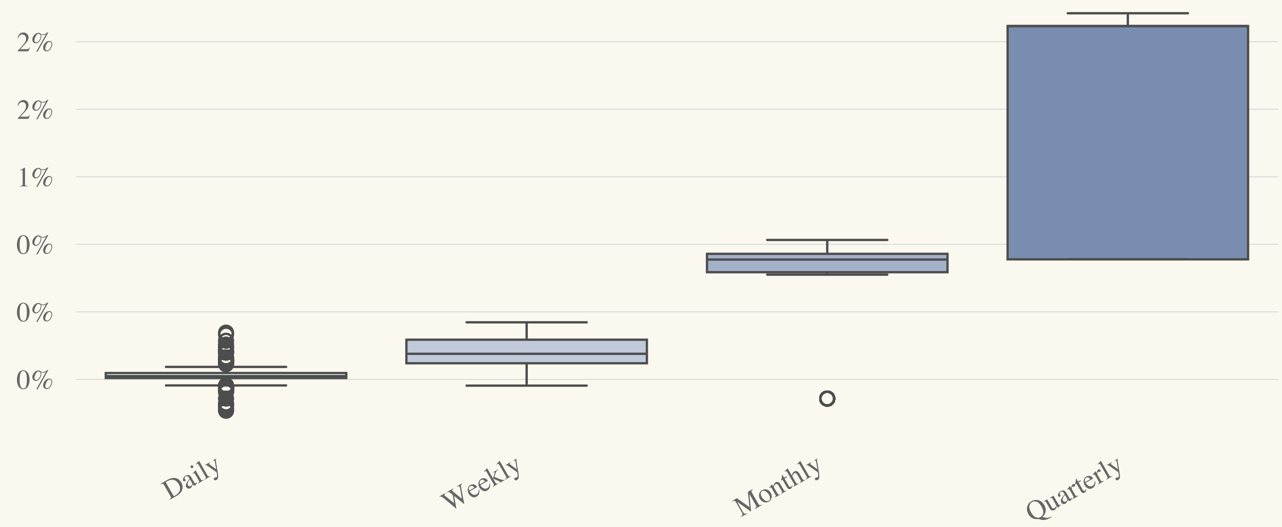
Private and Confidential.

Orion Finance - Return Quantiles



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Key Performance Indicators (KPIs) and Metrics

Metric	Equal Weight	Orion Finance
Sharpe	1.71	7.32
Volatility (ann.)	5.41%	1.43%
Max Drawdown	-2.84%	-0.25%
Daily Value-at-Risk	-0.44%	-0.09%
CAGR %	6.52%	7.5%
Expected Daily	0.02%	0.03%
Expected Monthly	0.62%	0.71%
MTD	0.08%	0.13%
3M	0.69%	2.62%
6M	4.39%	5.15%
1Y	6.36%	7.31%
Longest DD Days	139	10
Avg. Drawdown	-0.58%	-0.09%
Avg. Drawdown Days	14	3

Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2024-09-25	2024-09-26	-0.25	2
2024-10-10	2024-10-13	-0.23	4
2024-09-05	2024-09-05	-0.23	1
2024-09-17	2024-09-20	-0.21	4
2025-02-02	2025-02-02	-0.20	1