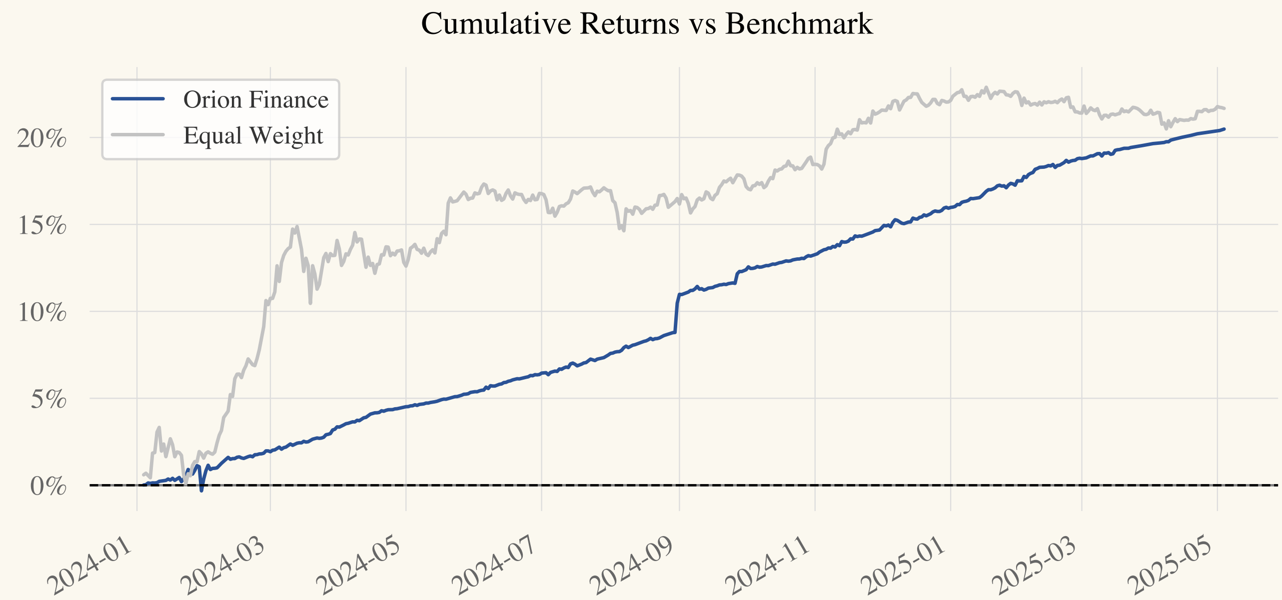
Orion Finance

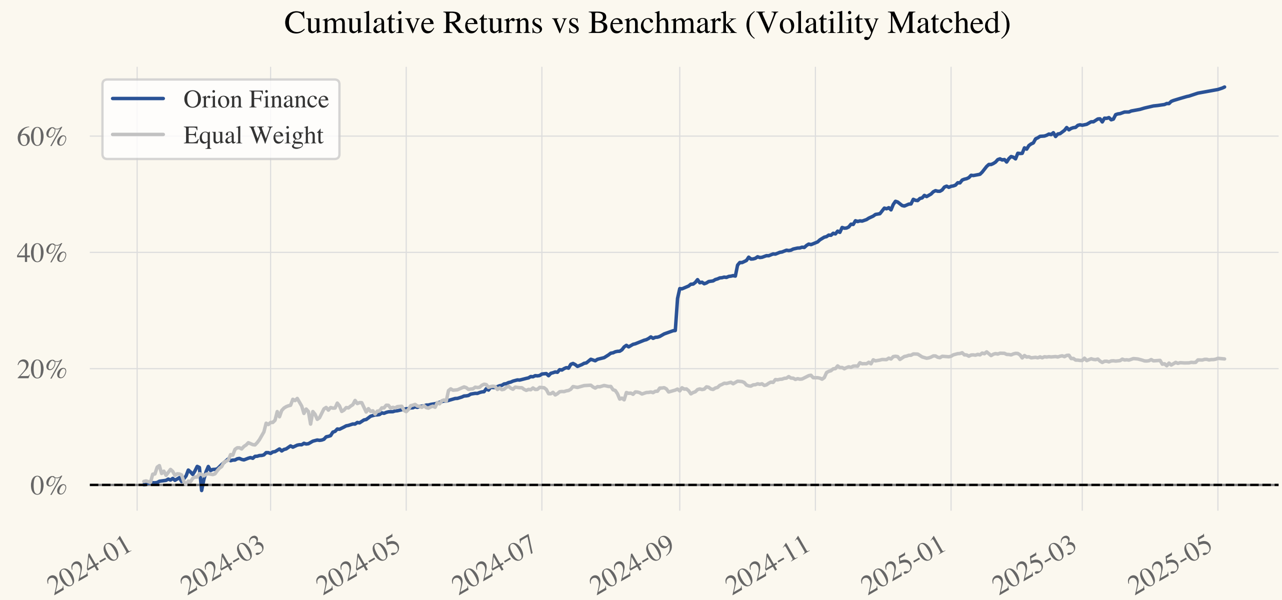
4 Jan, 2024 - 4 May, 2025

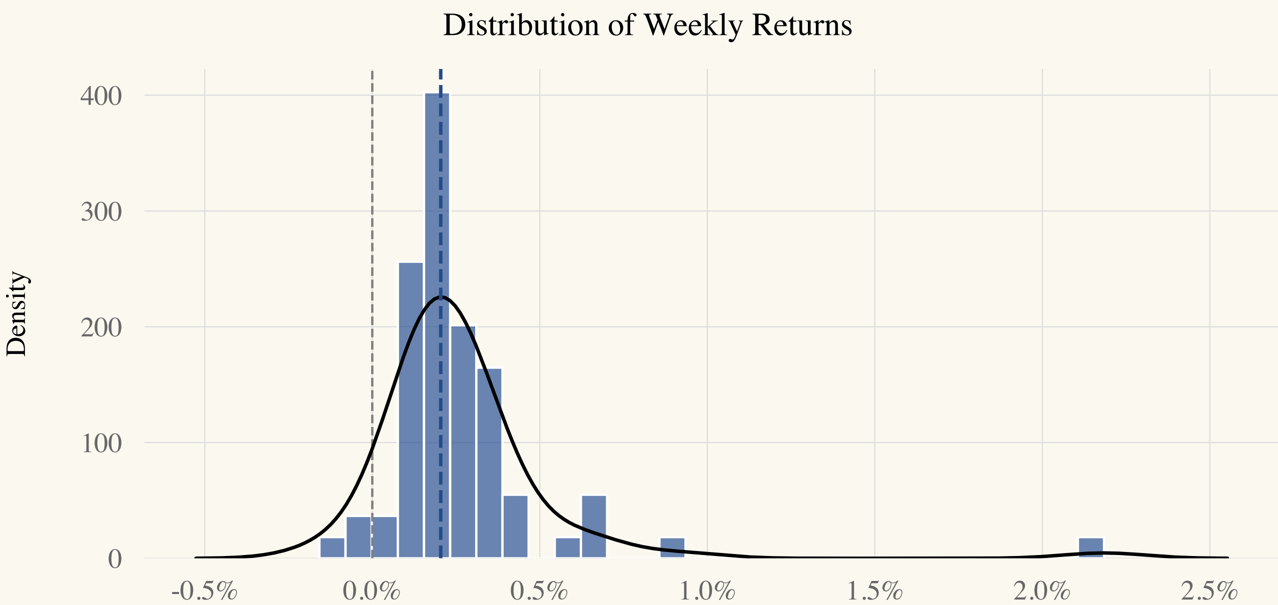
Out-of-Sample Performance Tear Sheets

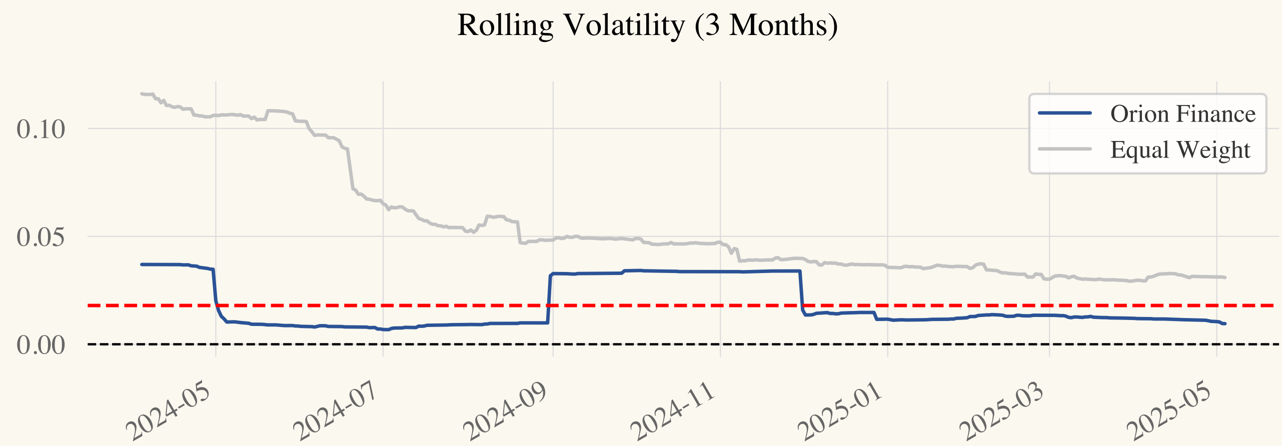


Orion Finance - Weekly Returns (%)

	1	2	3	4	5	6	7	8	9	10	11	12	13
2024-Q1	0.11	0.17	-0.07	0.92	-0.16	0.63	-0.06	0.26	0.23	0.33	0.11	0.23	0.63
2024-Q2	0.28	0.34	0.24	0.17	0.19	0.13	0.18	0.22	0.19	0.31	0.26	0.19	0.17
2024-Q3	0.19	0.39	0.07	0.25	0.34	0.35	0.29	0.22	2.18	0.28	0.05	0.17	0.67
2024-Q4	0.26	0.12	0.15	0.14	0.33	0.25	0.42	0.19	0.36	0.37	0.11	0.16	0.33
2025-Q1	0.33	0.20	0.49	0.22	0.29	0.50	0.09	0.24	0.18	0.18	0.17	0.14	0.13
2025-Q2	0.11	0.21	0.17	0.11	0.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

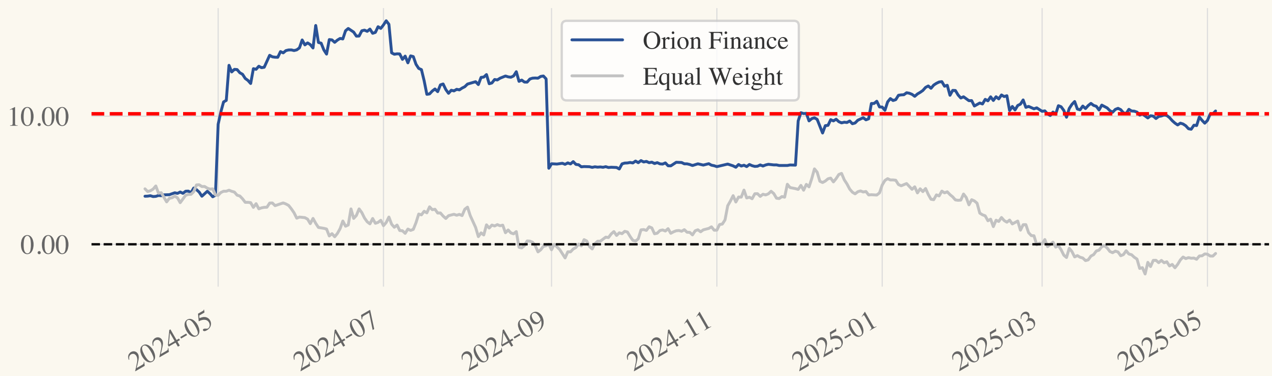




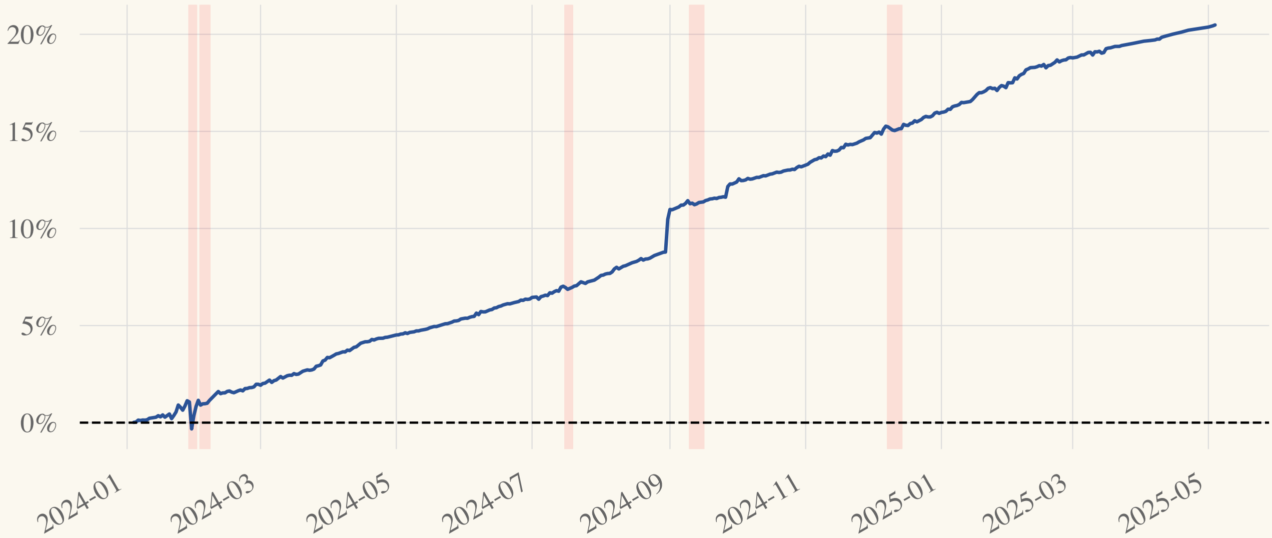


Disclaimer: Past performance may not be indicative of future results.

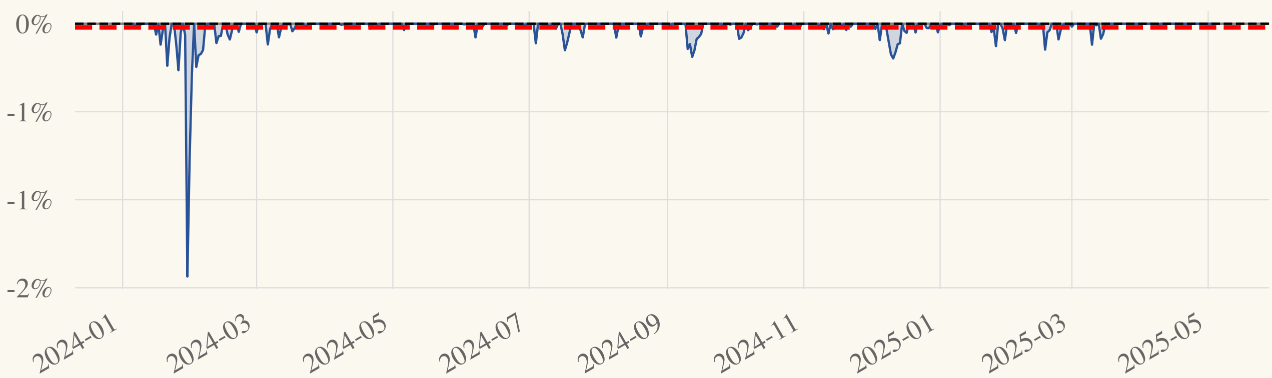
Rolling Sharpe (3 Months)



Orion Finance - Worst 5 Drawdown Periods



Underwater Plot



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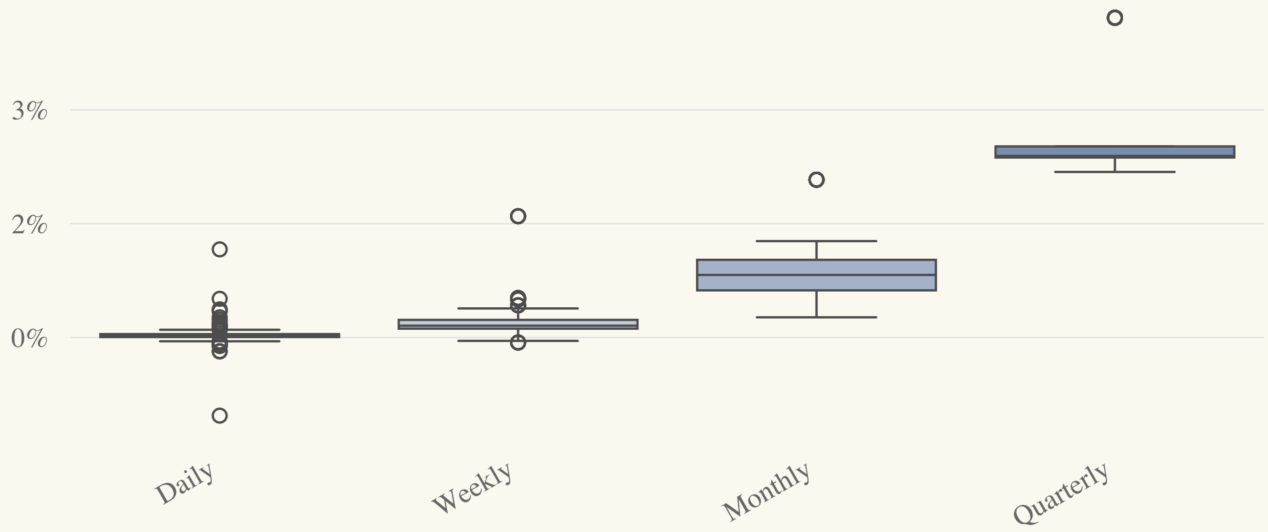
Private and Confidential.

Orion Finance - Return Quantiles



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Key Performance Indicators (KPIs) and Metrics

Metric	Equal Weight	Orion Finance
Sharpe	2.29	6.03
Volatility (ann.)	6.51%	2.32%
Max Drawdown	-3.85%	-1.44%
Daily Value-at-Risk	-0.52%	-0.16%
CAGR %	10.71%	10.14%
Expected Daily	0.04%	0.04%
Expected Monthly	1.16%	1.1%
MTD	0.04%	0.11%
3M	-0.49%	2.31%
6M	2.79%	6.24%
1Y	7.08%	15.23%
Longest DD Days	107	7
Avg. Drawdown	-0.64%	-0.07%
Avg. Drawdown Days	14	2

Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2024-01-29	2024-02-01	-1.44	4
2024-01-25	2024-01-27	-0.26	3
2024-02-03	2024-02-07	-0.25	5
2024-01-21	2024-01-22	-0.24	2
2024-12-08	2024-12-14	-0.20	7