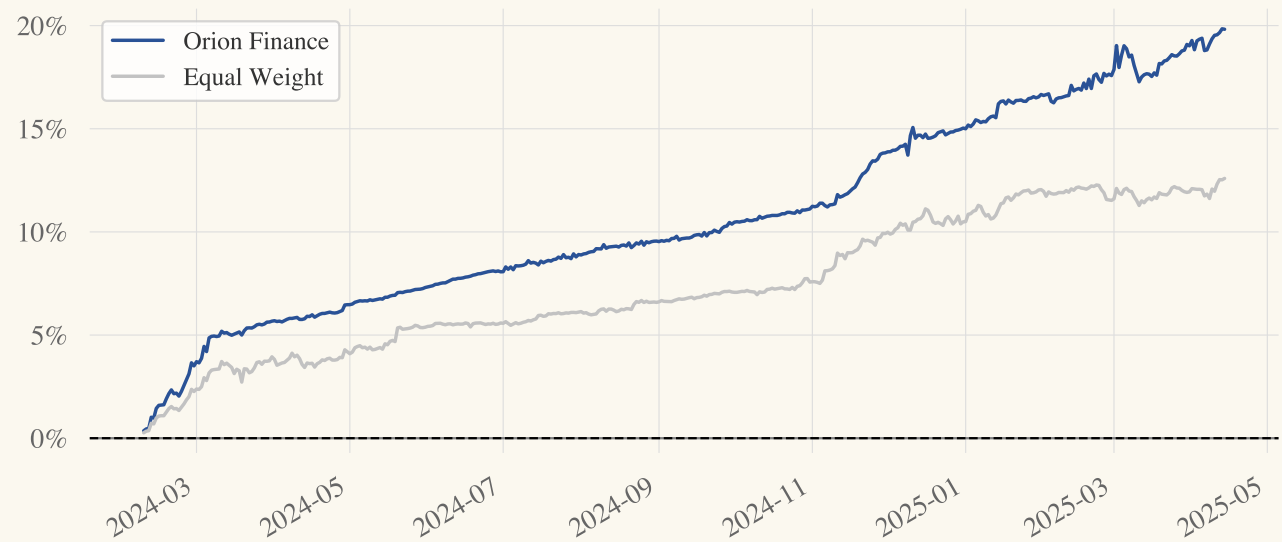
Orion Finance

9 Feb, 2024 - 14 Apr, 2025

Out-of-Sample Performance Tear Sheets

Cumulative Returns vs Benchmark

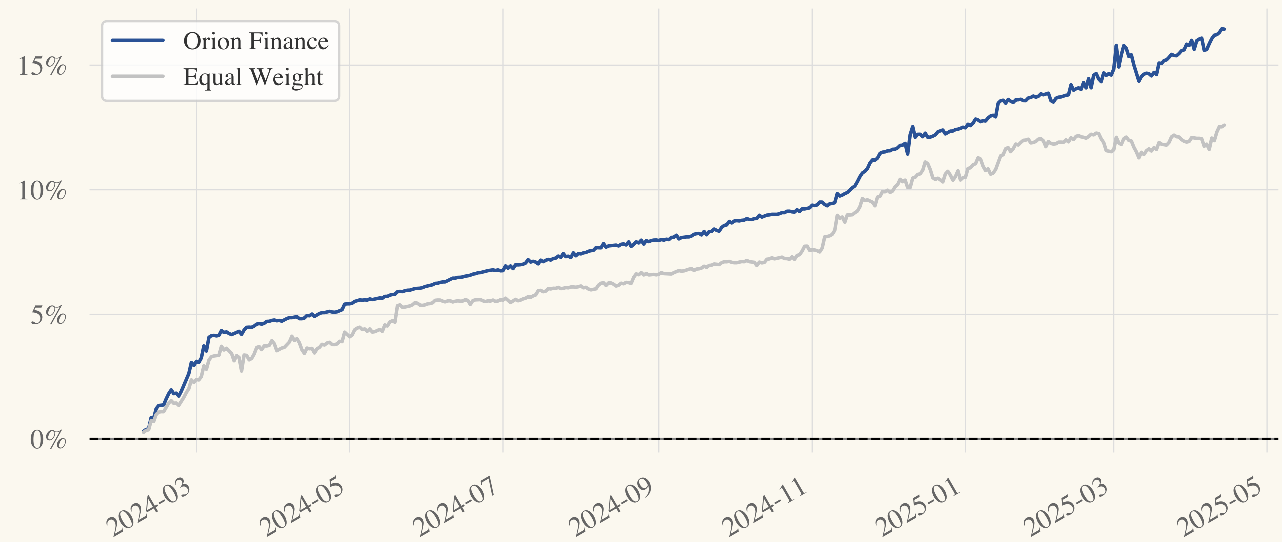


Orion Finance - Weekly Returns (%)

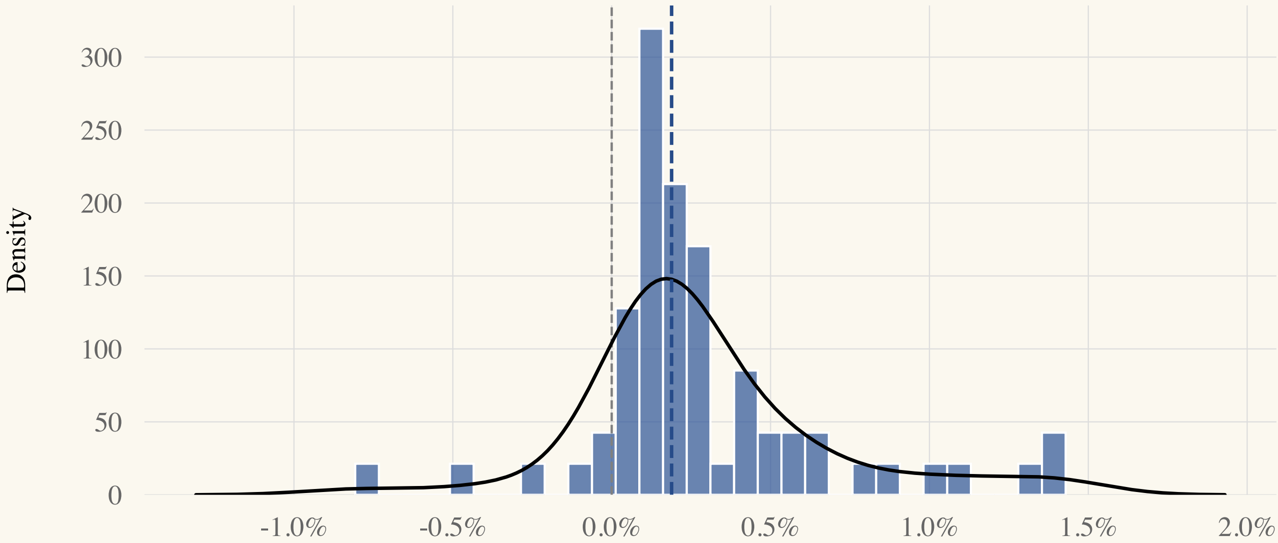
	1	2	3	4	5	6	7	8	9	10	11	12	13
2024-Q1	0.00	0.00	0.00	0.00	0.00	0.48	1.43	0.63	1.28	1.04	0.12	0.31	0.26
2024-Q2	0.13	0.10	0.13	0.13	0.44	0.06	0.19	0.22	0.17	0.22	0.20	0.19	0.05
2024-Q3	0.26	0.13	0.16	0.04	0.28	0.18	0.15	0.17	-0.02	0.24	0.04	0.13	0.44
2024-Q4	0.12	0.11	0.15	0.05	0.29	0.10	0.65	1.07	0.52	0.32	0.28	0.25	0.15
2025-Q1	0.23	0.79	0.14	0.16	-0.19	0.24	0.29	0.63	0.75	-1.09	0.27	0.80	0.63
2025-Q2	-0.14	0.60	0.00	0.00	0.00	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.

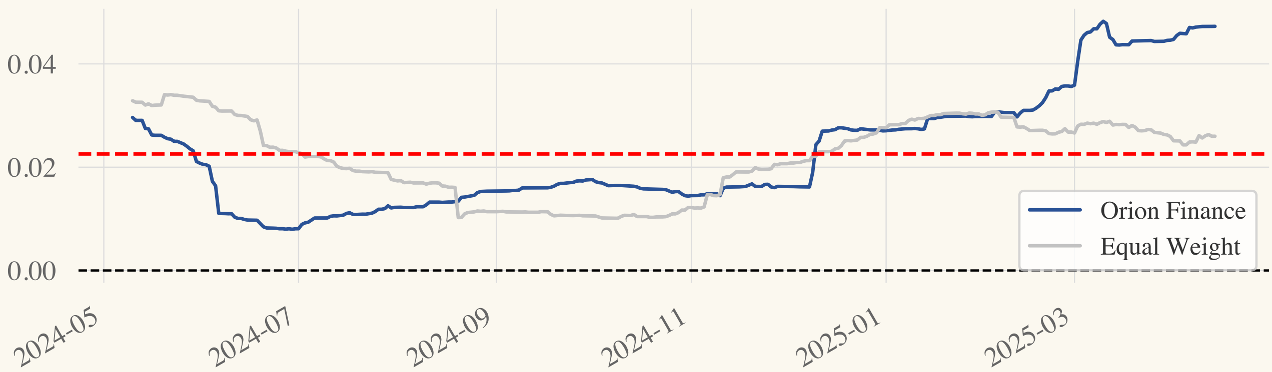
Cumulative Returns vs Benchmark (Volatility Matched)



Distribution of Weekly Returns



Rolling Volatility (3 Months)



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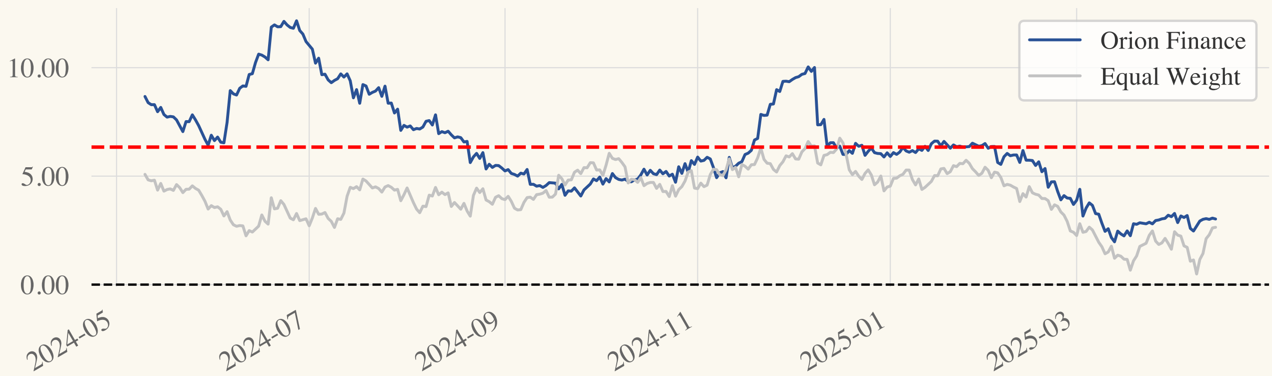
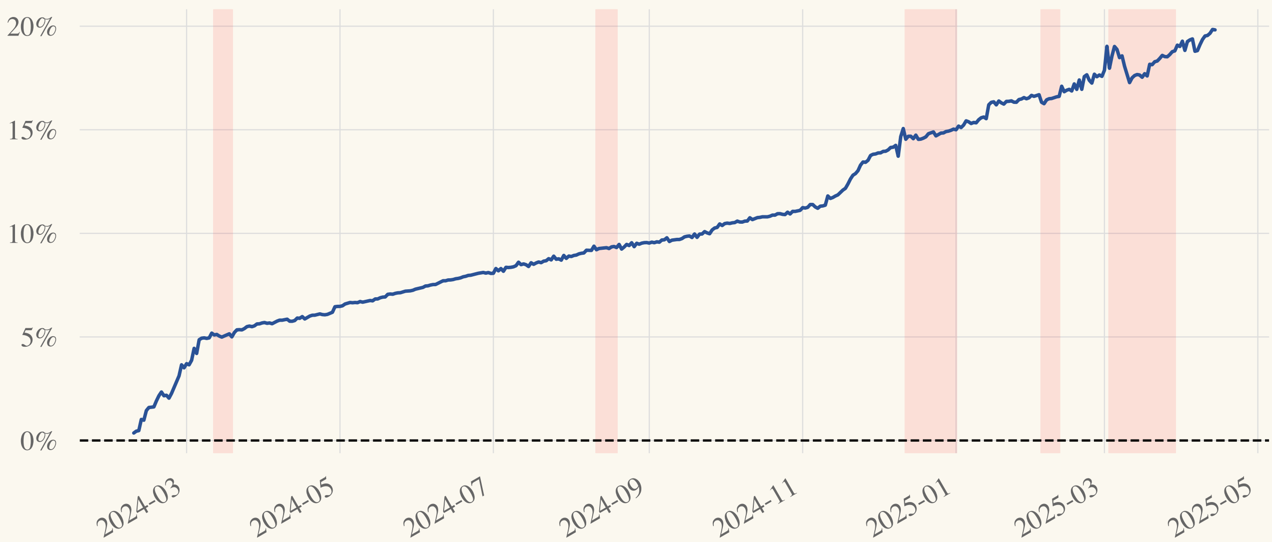
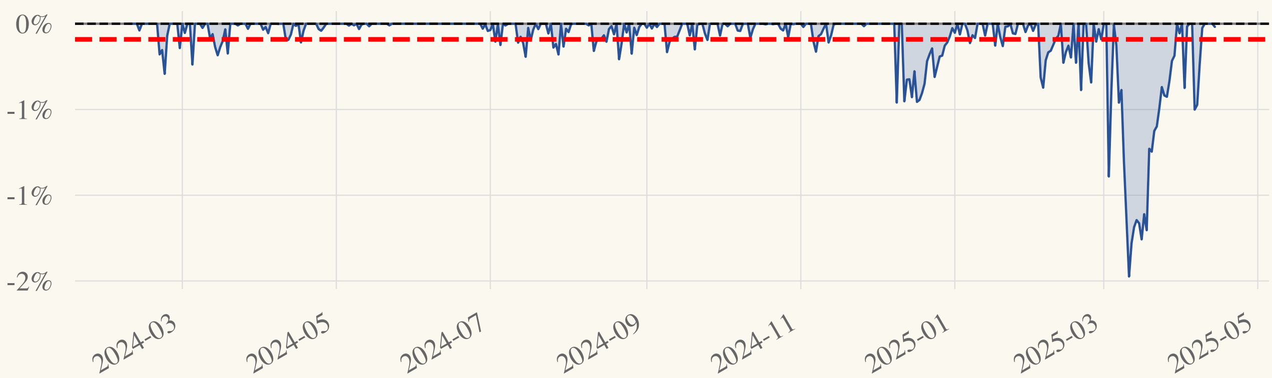
Rolling Sharpe (3 Months)



Orion Finance - Worst 5 Drawdown Periods



Underwater Plot



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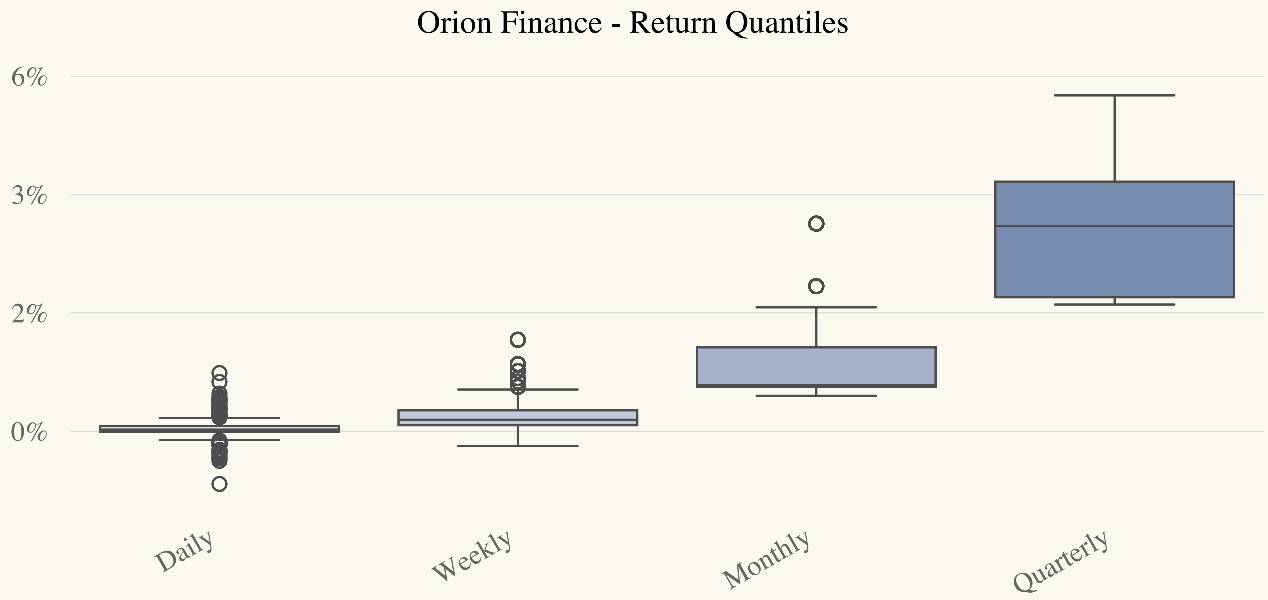

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Key Performance Indicators (KPIs) and Metrics

Metric	Equal Weight	Orion Finance
Sharpe	3.99	5.12
Volatility (ann.)	2.52%	3.0%
Max Drawdown	-0.96%	-1.47%
Daily Value-at-Risk	-0.19%	-0.22%
CAGR %	7.2%	11.18%
Expected Daily	0.03%	0.04%
Expected Monthly	0.79%	1.21%
MTD	0.58%	0.67%
3M	1.6%	3.71%
6M	5.14%	8.22%
1Y	8.86%	13.27%
Longest DD Days	47	27
Avg. Drawdown	-0.15%	-0.13%
Avg. Drawdown Days	5	3

Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2025-03-03	2025-03-29	-1.47	27
2025-04-06	2025-04-09	-0.50	4
2024-12-09	2024-12-09	-0.46	1
2024-12-12	2025-01-01	-0.46	21
2025-02-20	2025-02-20	-0.39	1