Orion Finance

7 Jul, 2024 - 12 Mar, 2025

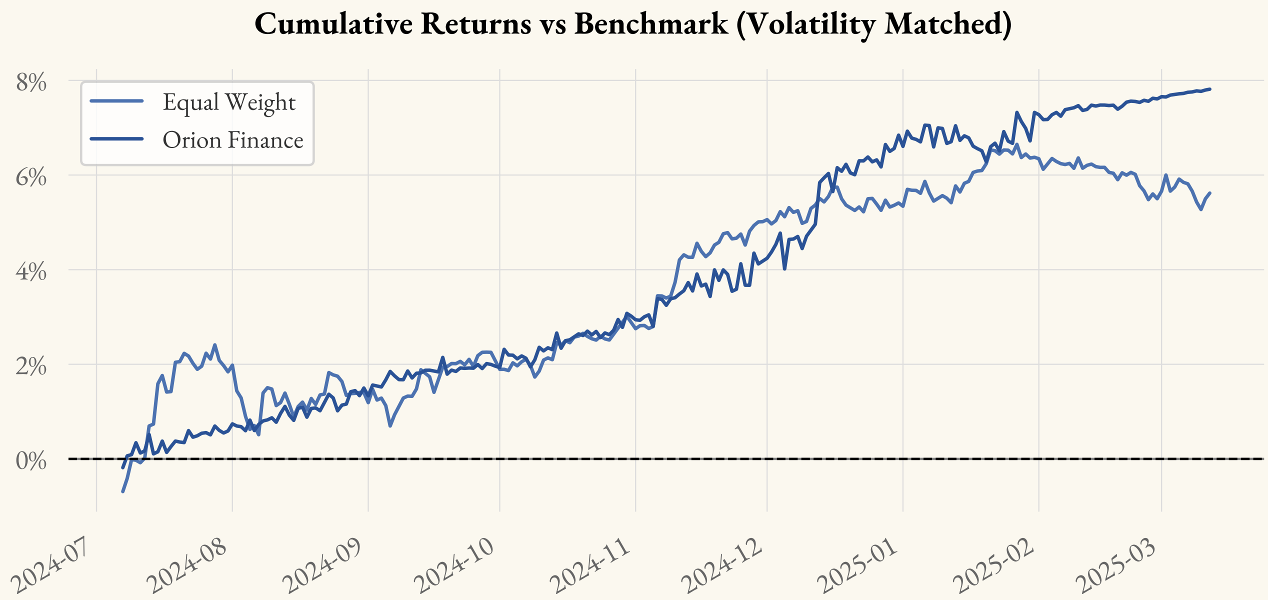
Out-of-Sample Performance Tear Sheets

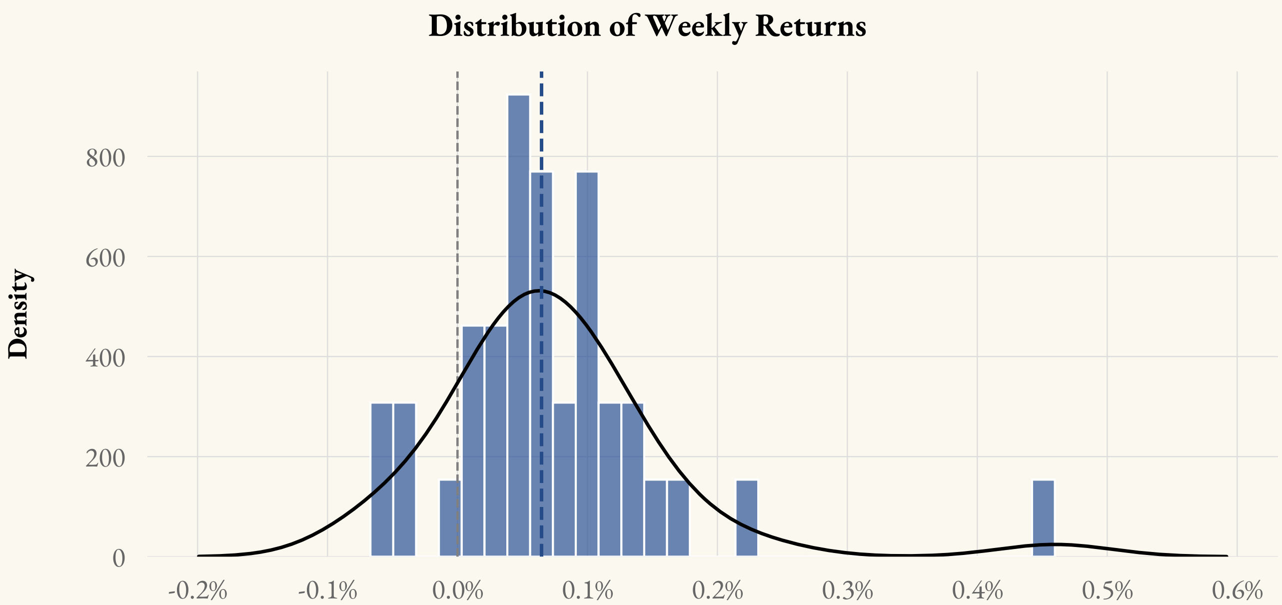
Cumulative Returns

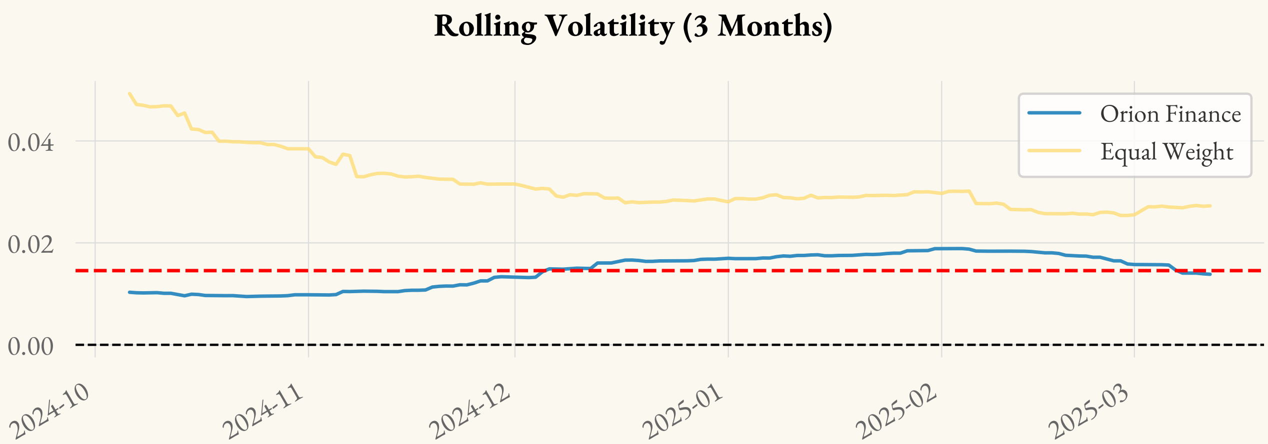
Orion Finance - Weekly Returns (%)

	1	2	3	4	5	6	7	8	9	10	11	12	13
2024-Q3	-0.07	0.11	0.09	0.13	-0.04	0.06	0.04	0.05	0.11	0.12	0.07	0.02	0.03
2024-Q4	0.06	0.05	0.11	0.04	0.10	0.14	0.10	-0.04	0.23	0.16	0.46	0.09	0.18
2025-Q1	0.07	-0.11	-0.04	0.18	0.05	0.03	0.04	0.03	0.04	0.03	0.01	0.00	0.00

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







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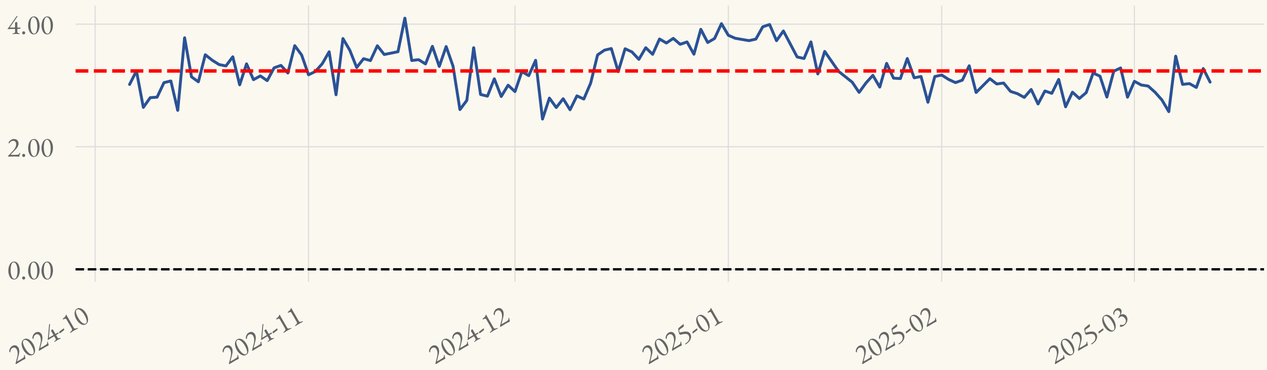
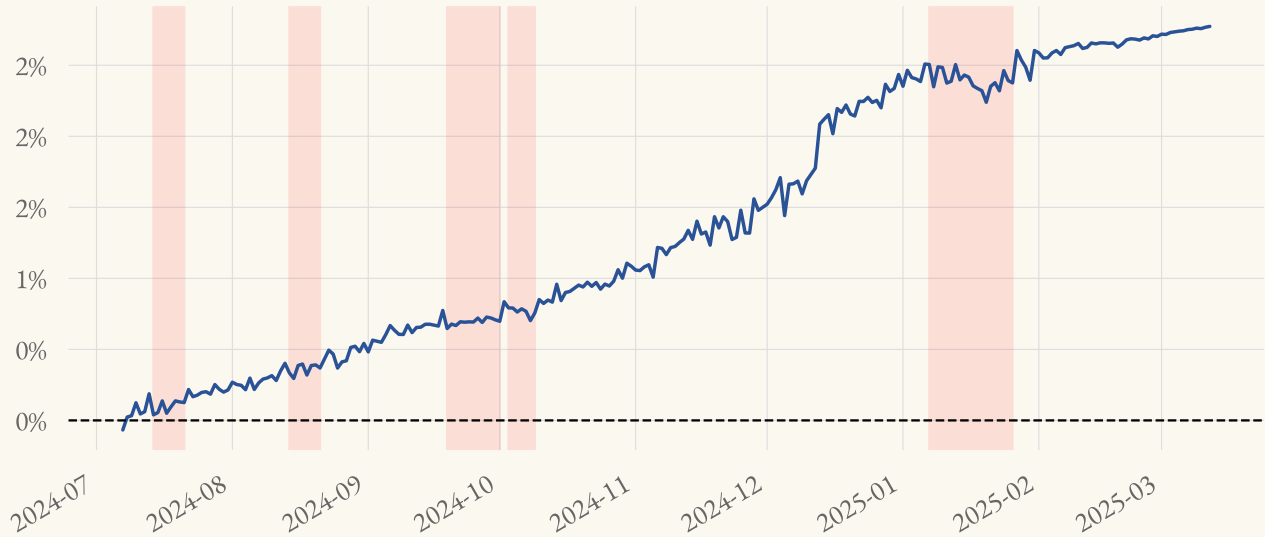
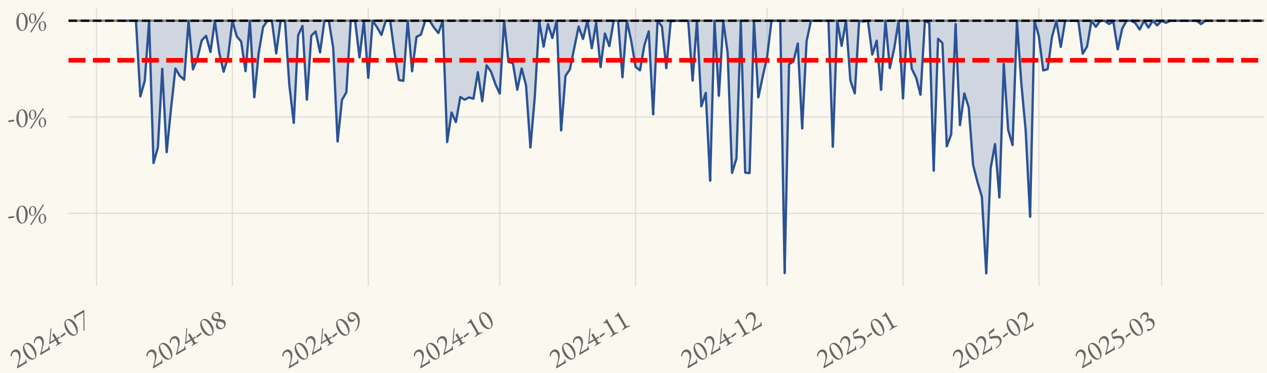
Rolling Sharpe (3 Months)



Orion Finance - Worst 5 Drawdown Periods



Underwater Plot



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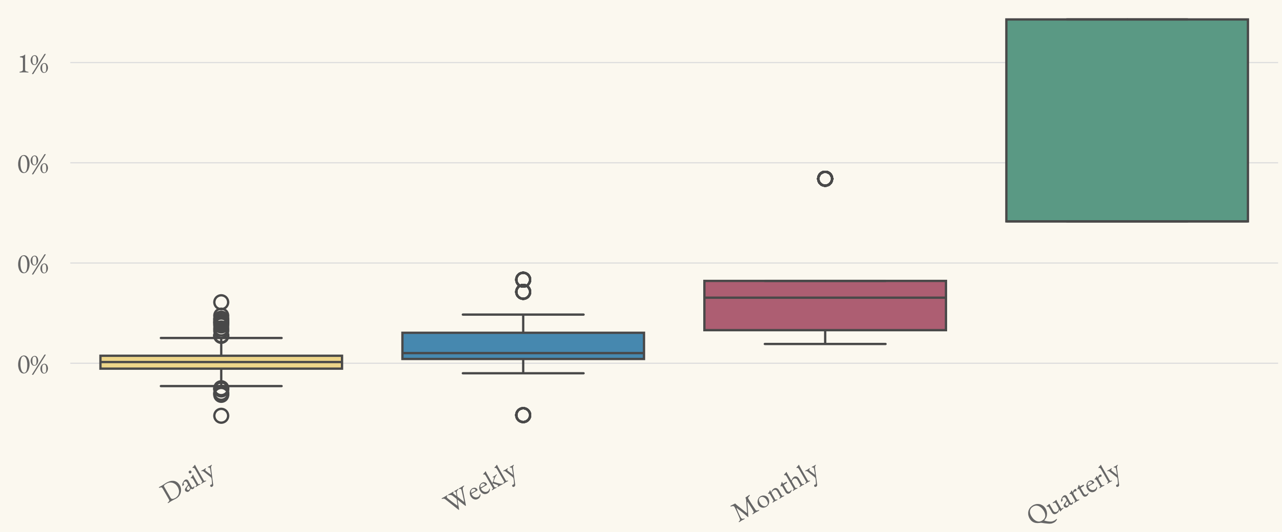
Orion Finance - Return Quantiles



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Key Performance Indicators (KPIs) and Metrics

Metric	Equal Weight	Orion Finance
Sharpe	2.16	2.97
Volatility (ann.)	3.74%	1.35%
Max Drawdown	-1.85%	-0.26%
Daily Value-at-Risk	-0.3%	-0.11%
CAGR %	5.71%	2.82%
Expected Daily	0.02%	0.01%
Expected Monthly	0.61%	0.3%
MTD	0.11%	0.07%
3M	0.31%	1.02%
6M	4.24%	2.14%
1Y	5.62%	2.77%
Longest DD Days	77	20
Avg. Drawdown	-0.32%	-0.08%
Avg. Drawdown Days	10	4

Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2025-01-07	2025-01-26	-0.26	20
2024-12-05	2024-12-10	-0.26	6
2025-01-28	2025-01-30	-0.20	3
2024-11-16	2024-11-18	-0.17	3
2024-11-26	2024-11-27	-0.16	2