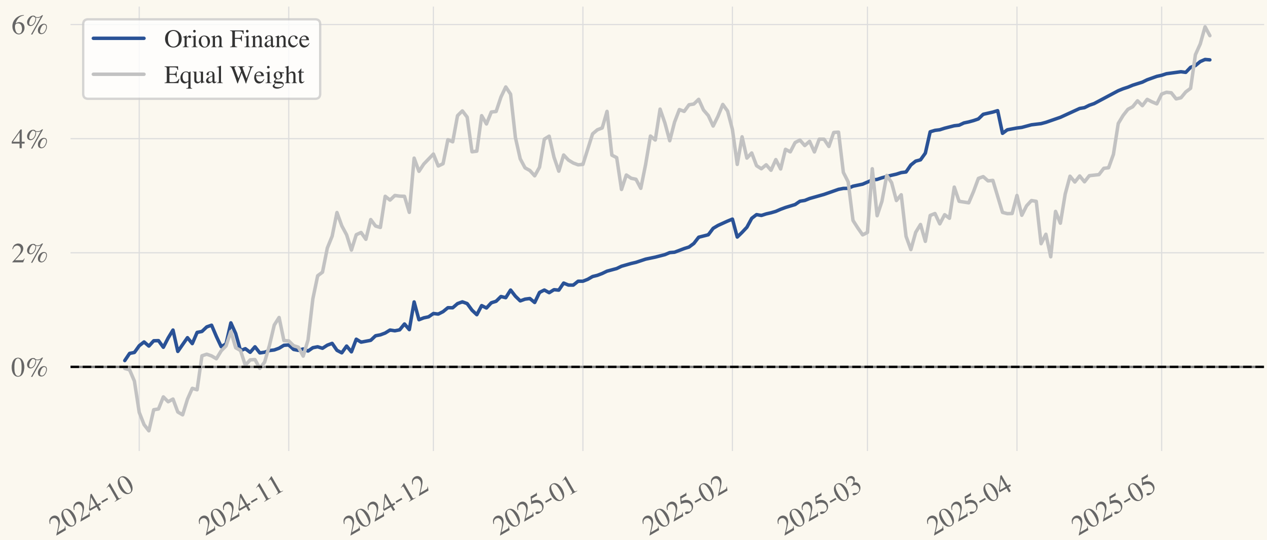
Orion Finance

28 Sep, 2024 - 11 May, 2025

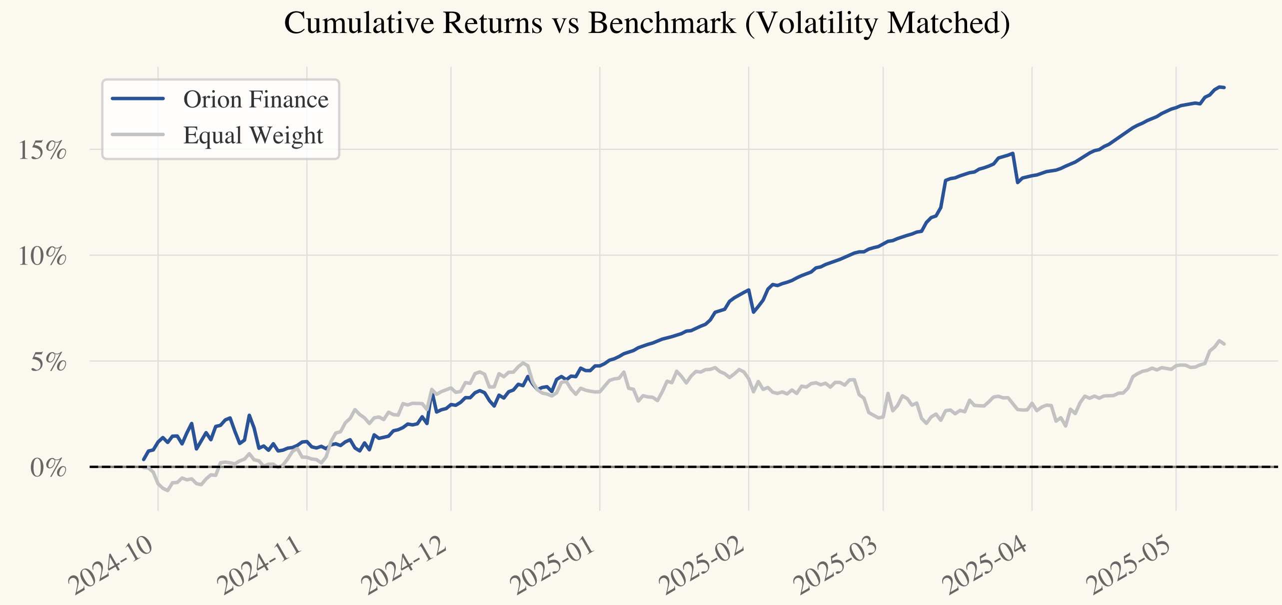
Out-of-Sample Performance Tear Sheets

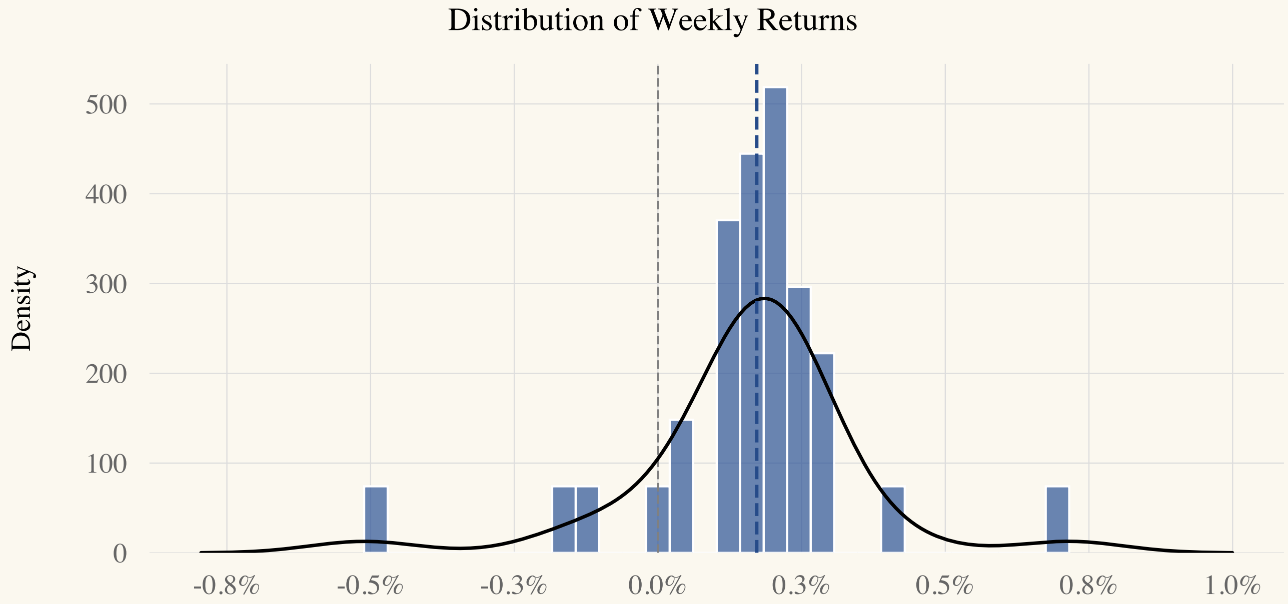
Cumulative Returns vs Benchmark

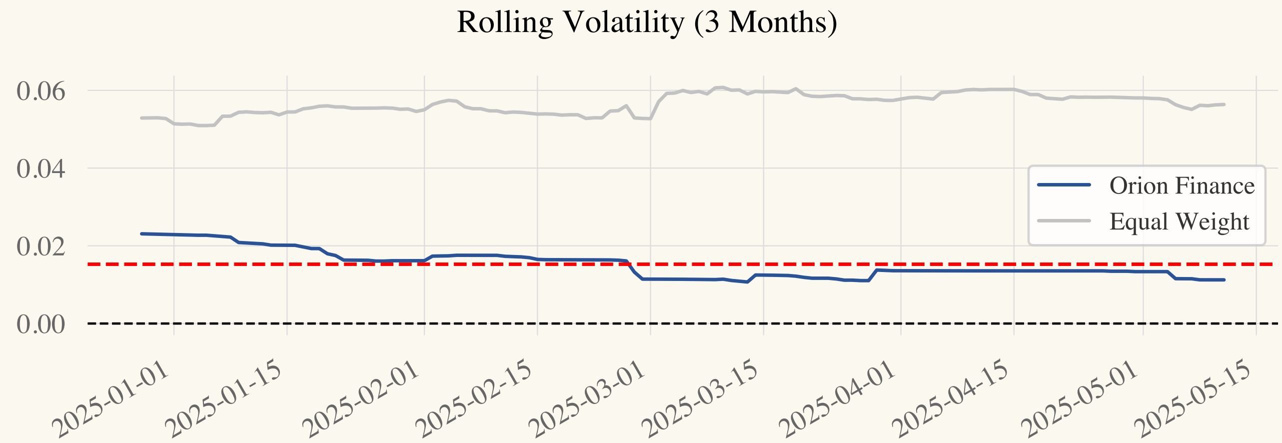


Orion Finance - Weekly Returns (%)

	1	2	3	4	5	6	7	8	9	10	11	12	13
2024-Q3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.24
2024-Q4	0.11	0.26	0.17	-0.51	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	0.31	0.21	0.15	0.18	0.28	0.58	0.21	-0.23
2025-Q2	0.13	0.22	0.28	0.21	0.10	0.21	0.00	0.00	0.00	0.00	0.00	0.00	0.00







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

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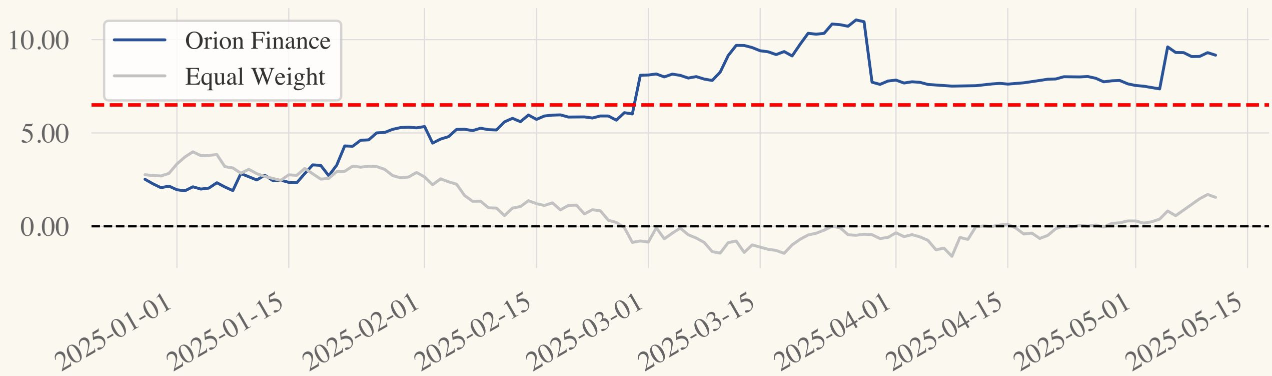
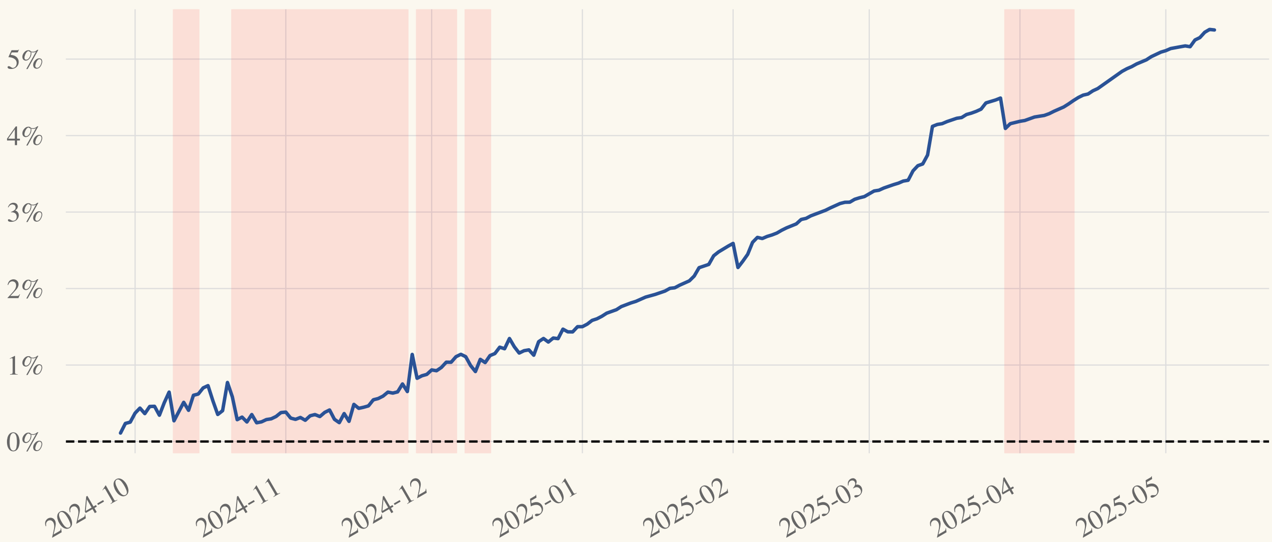
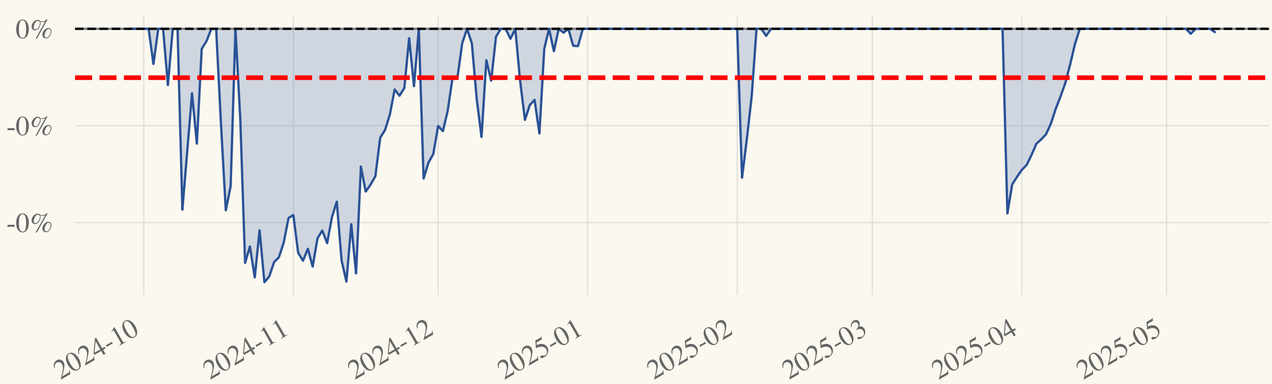
Rolling Sharpe (3 Months)



Orion Finance - Worst 5 Drawdown Periods



Underwater Plot



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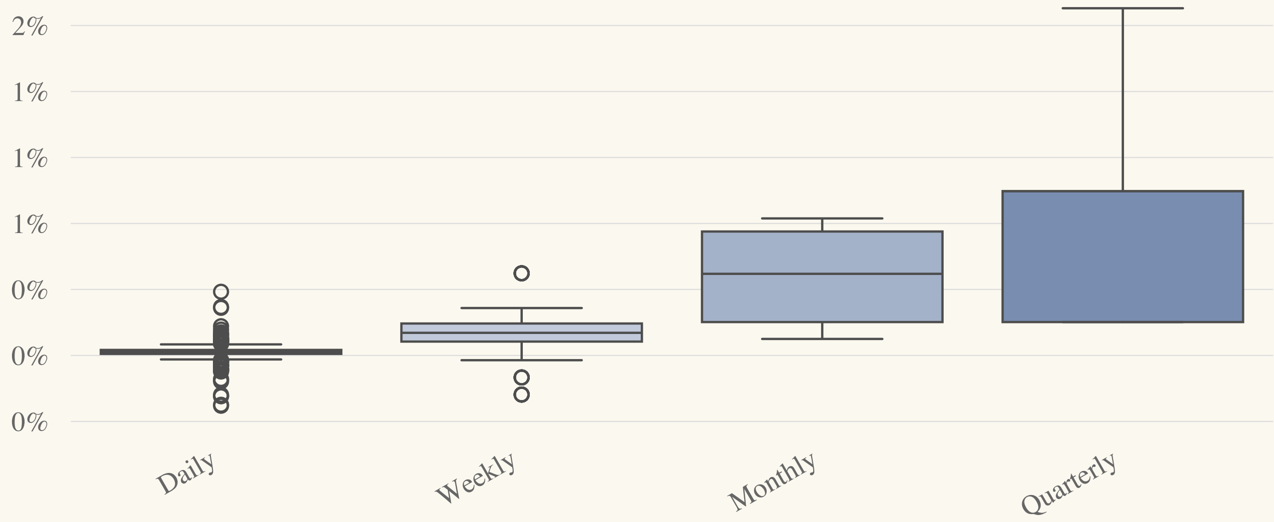
Orion Finance - Return Quantiles



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Key Performance Indicators (KPIs) and Metrics

Metric	Equal Weight	Orion Finance
Sharpe	1.71	4.94
Volatility (ann.)	5.42%	1.72%
Max Drawdown	-2.84%	-0.52%
Daily Value-at-Risk	-0.44%	-0.12%
CAGR %	6.52%	6.05%
Expected Daily	0.02%	0.02%
Expected Monthly	0.63%	0.58%
MTD	1.14%	0.28%
3M	2.09%	2.58%
6M	3.43%	4.95%
1Y	5.8%	5.38%
Longest DD Days	142	37
Avg. Drawdown	-0.59%	-0.18%
Avg. Drawdown Days	15	6

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Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2024-10-21	2024-11-26	-0.52	37
2025-03-29	2025-04-12	-0.38	15
2024-10-17	2024-10-19	-0.37	3
2024-10-09	2024-10-14	-0.37	6
2024-11-28	2024-12-06	-0.31	9