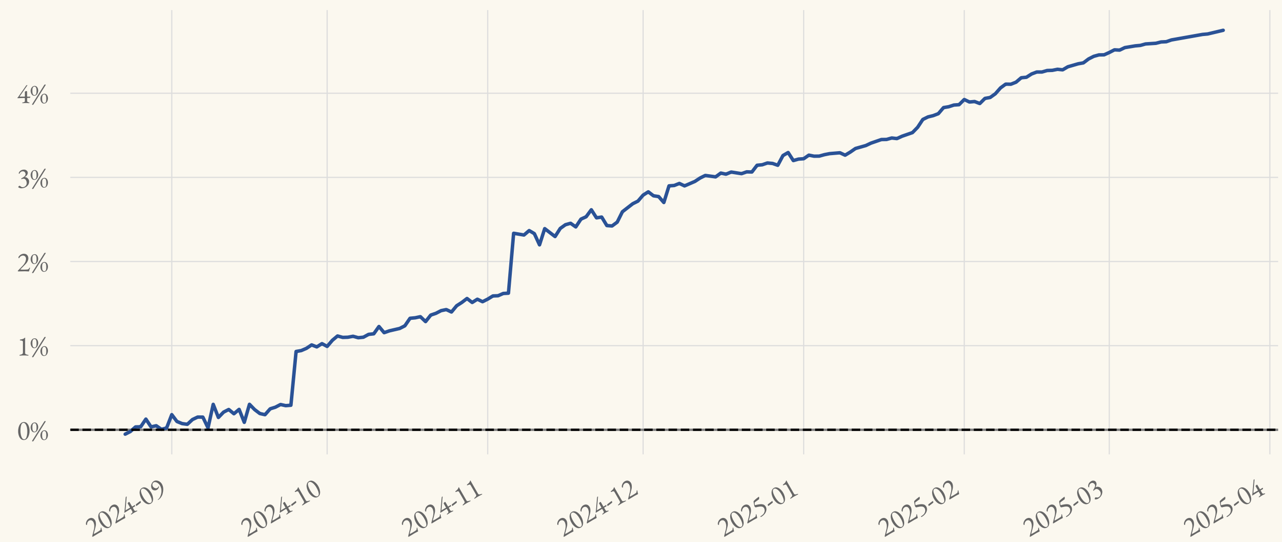
Orion Finance

23 Aug, 2024 - 23 Mar, 2025

Out-of-Sample Performance Tear Sheets

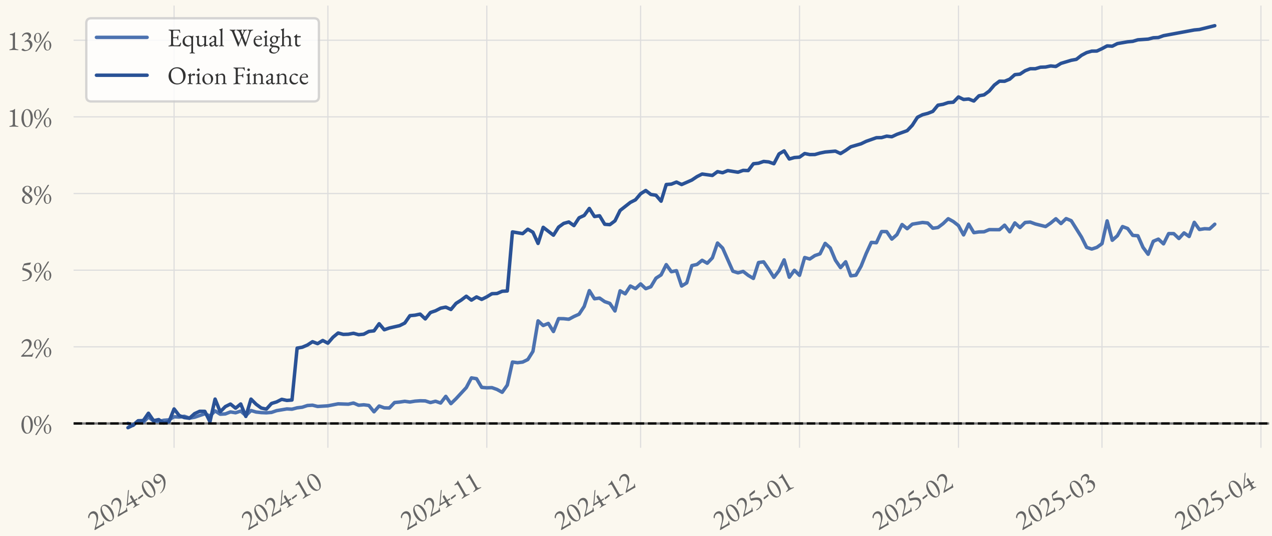
Cumulative Returns



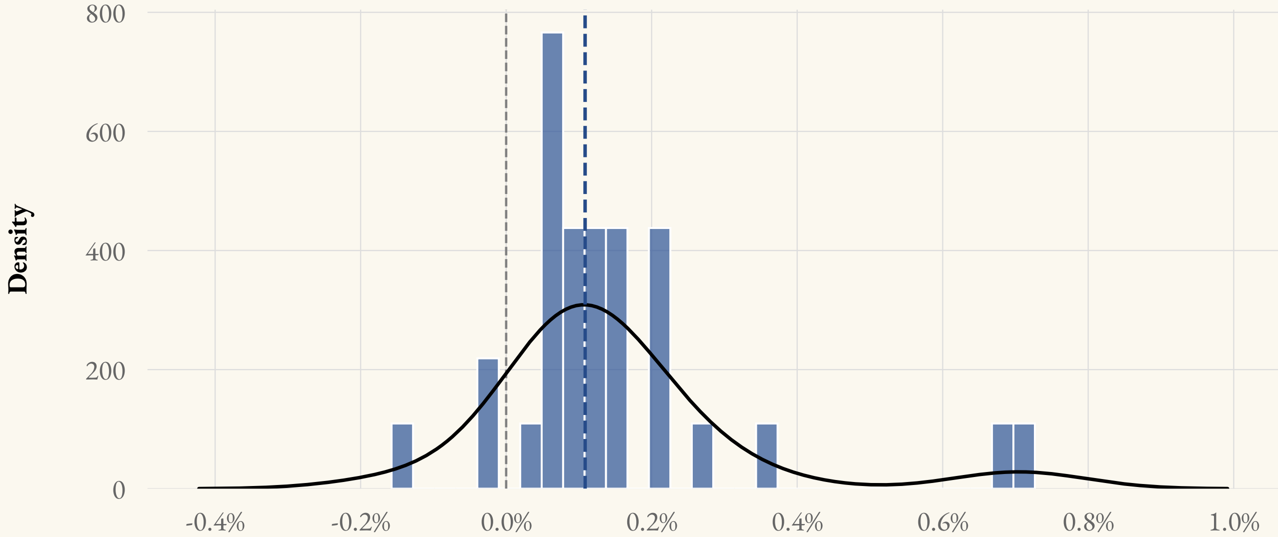
Orion Finance - Weekly Returns (%)

	1	2	3	4	5	6	7	8	9	10	11	12	13
2024-Q3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.03	0.15	-0.16	0.07	0.21	0.68
2024-Q4	0.13	0.06	0.11	0.23	0.08	0.73	0.12	-0.03	0.35	0.14	0.08	0.06	0.15
2025-Q1	0.07	0.12	0.10	0.31	0.05	0.24	0.14	0.13	0.13	0.06	0.07	0.06	0.00

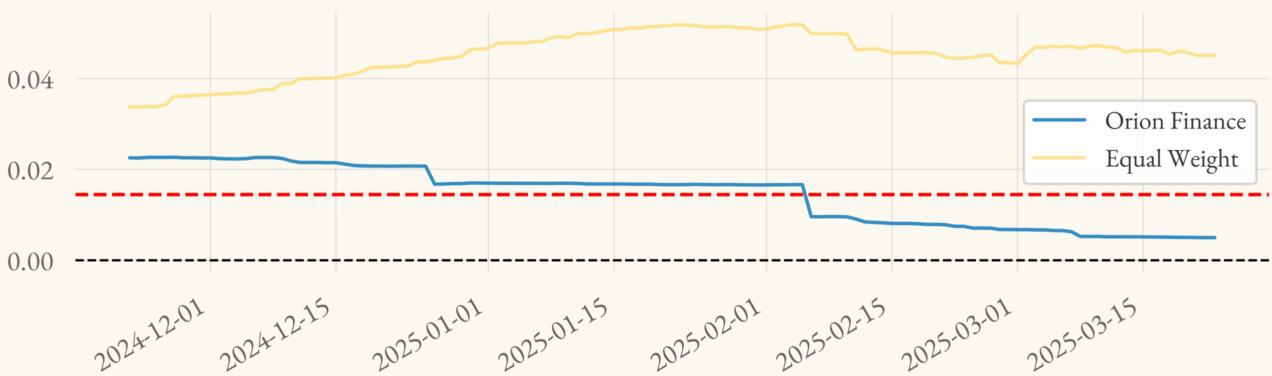
Cumulative Returns vs Benchmark (Volatility Matched)



Distribution of Weekly Returns



Rolling Volatility (3 Months)



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

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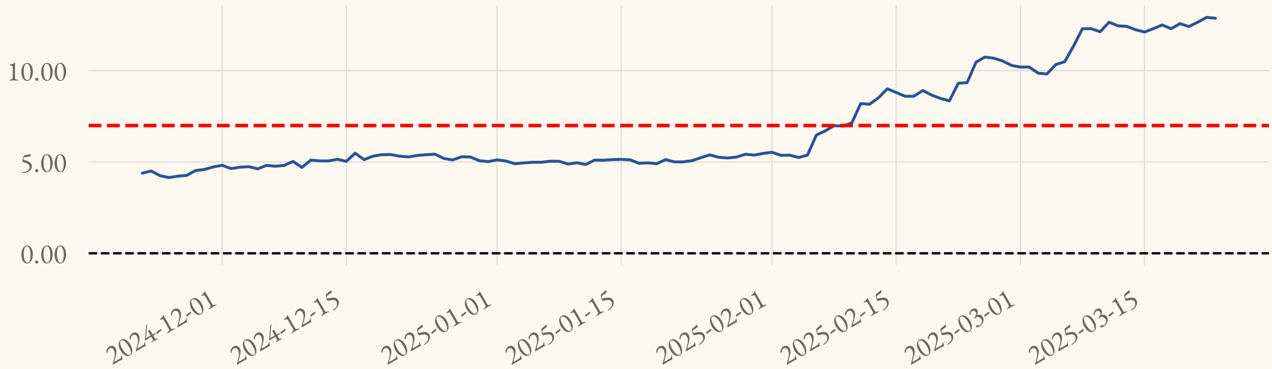
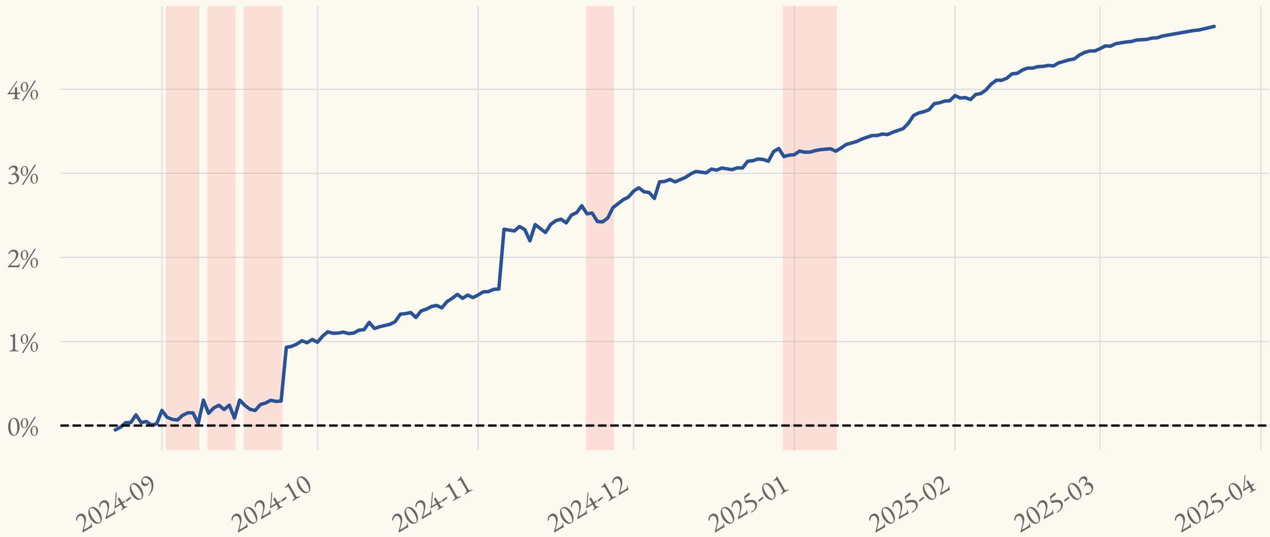
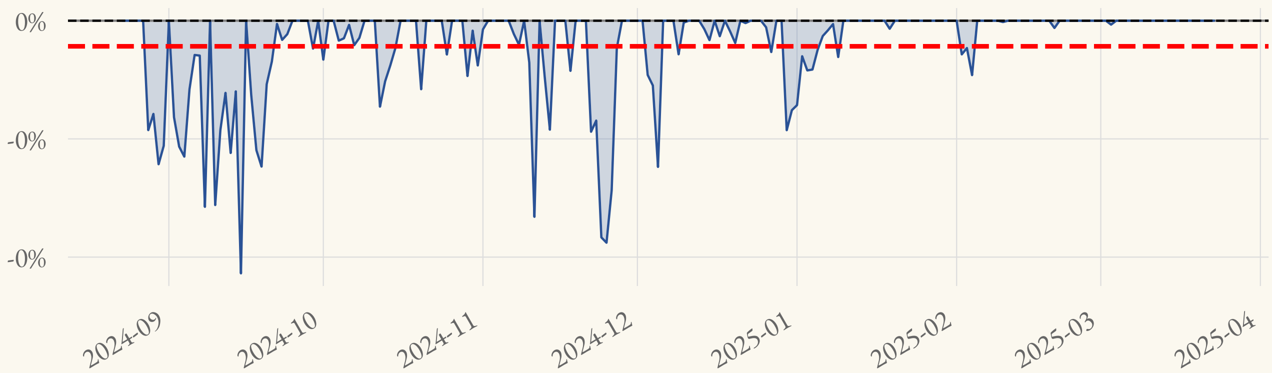
Rolling Sharpe (3 Months)



Orion Finance - Worst 5 Drawdown Periods



Underwater Plot



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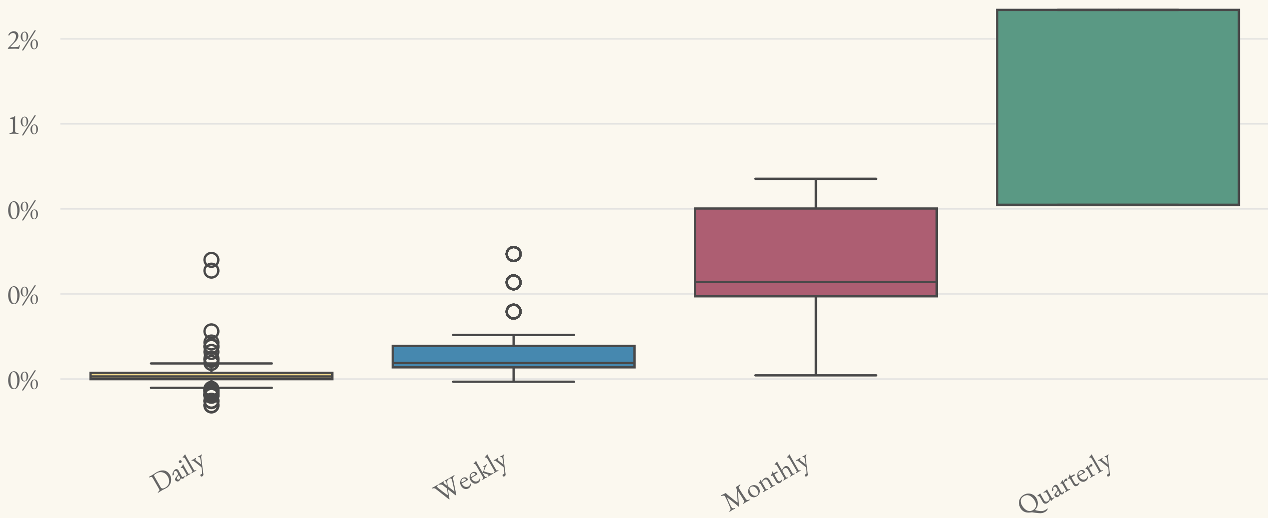
Orion Finance - Return Quantiles



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Key Performance Indicators (KPIs) and Metrics

Metric	Equal Weight	Orion Finance
Sharpe	2.64	5.1
Volatility (ann.)	4.12%	1.56%
Max Drawdown	-1.09%	-0.21%
Daily Value-at-Risk	-0.32%	-0.11%
CAGR %	7.77%	5.67%
Expected Daily	0.03%	0.02%
Expected Monthly	0.79%	0.58%
MTD	0.71%	0.28%
3M	1.59%	1.63%
6M	6.03%	4.43%
1Y	6.5%	4.75%
Longest DD Days	29	11
Avg. Drawdown	-0.23%	-0.06%
Avg. Drawdown Days	5	3

Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2024-09-10	2024-09-15	-0.21	6
2024-11-22	2024-11-27	-0.19	6
2024-11-10	2024-11-11	-0.17	2
2024-09-02	2024-09-08	-0.16	7
2024-12-03	2024-12-05	-0.12	3