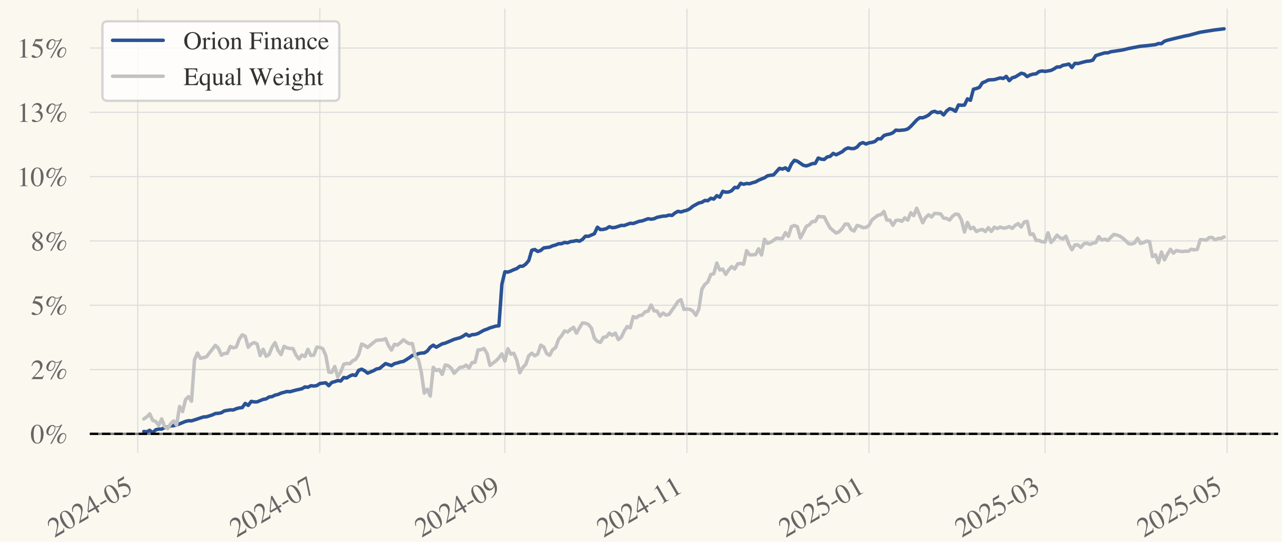
Orion Finance

3 May, 2024 - 30 Apr, 2025

Out-of-Sample Performance Tear Sheets

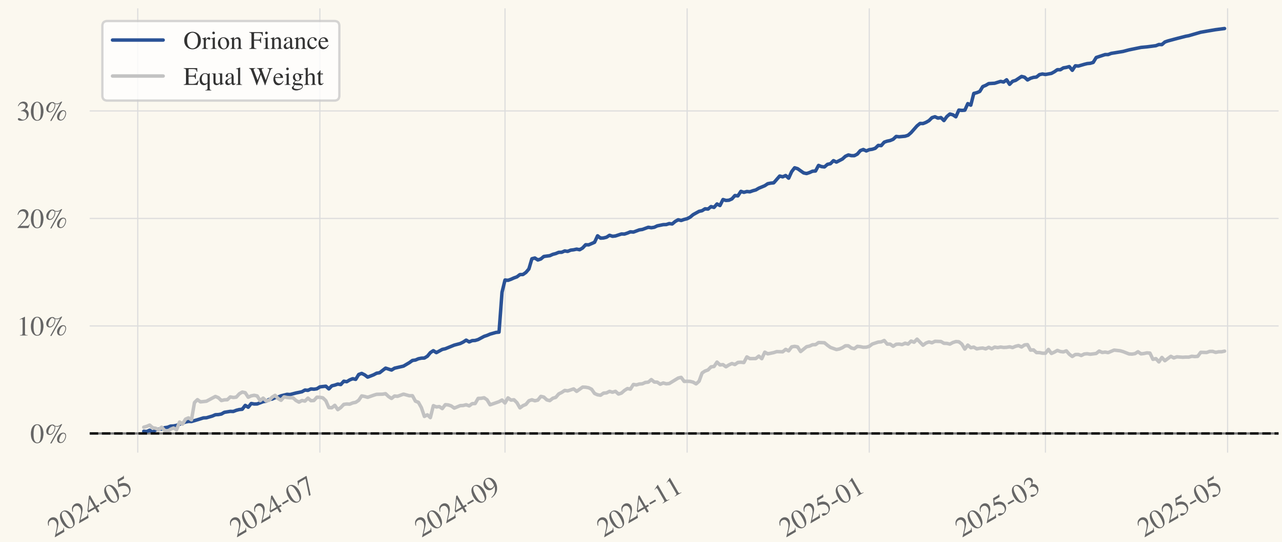
Cumulative Returns vs Benchmark



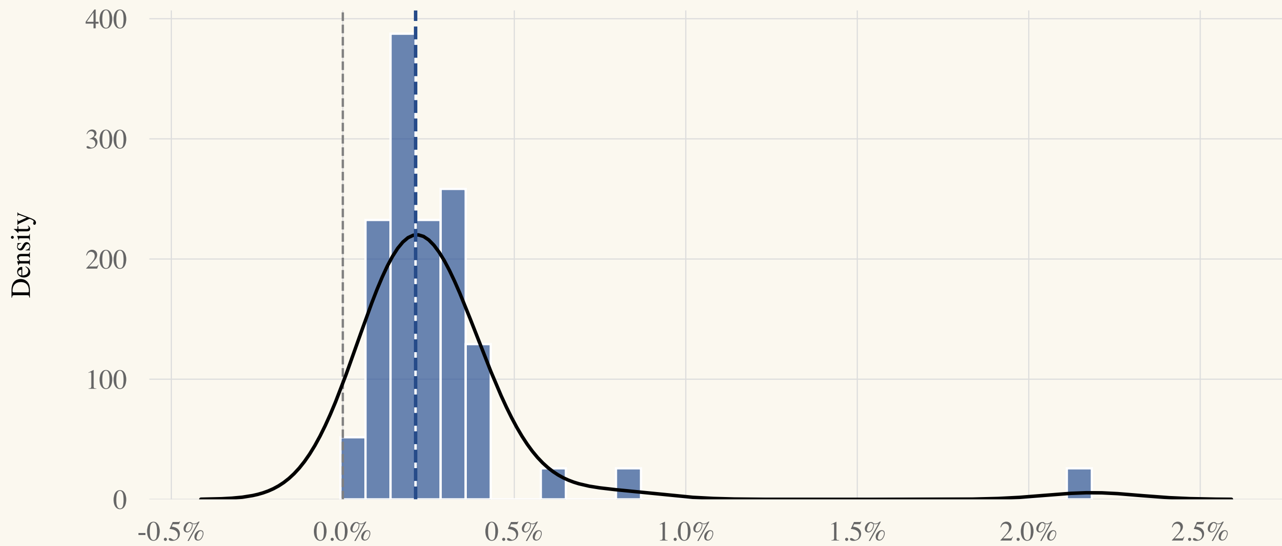
Orion Finance - Weekly Returns (%)

	1	2	3	4	5	6	7	8	9	10	11	12	13
2024-Q2	0.00	0.00	0.00	0.00	0.14	0.17	0.19	0.23	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	0.60	0.17	0.24
2024-Q4	0.35	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	0.70	0.07	0.12	0.18	0.19	0.26	0.17	0.13
2025-Q2	0.11	0.21	0.17	0.11	0.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

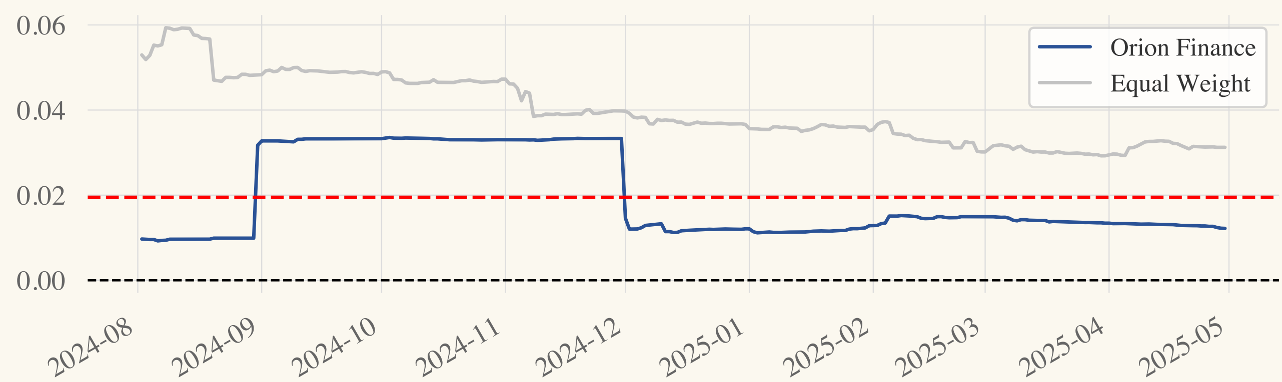
Cumulative Returns vs Benchmark (Volatility Matched)



Distribution of Weekly Returns



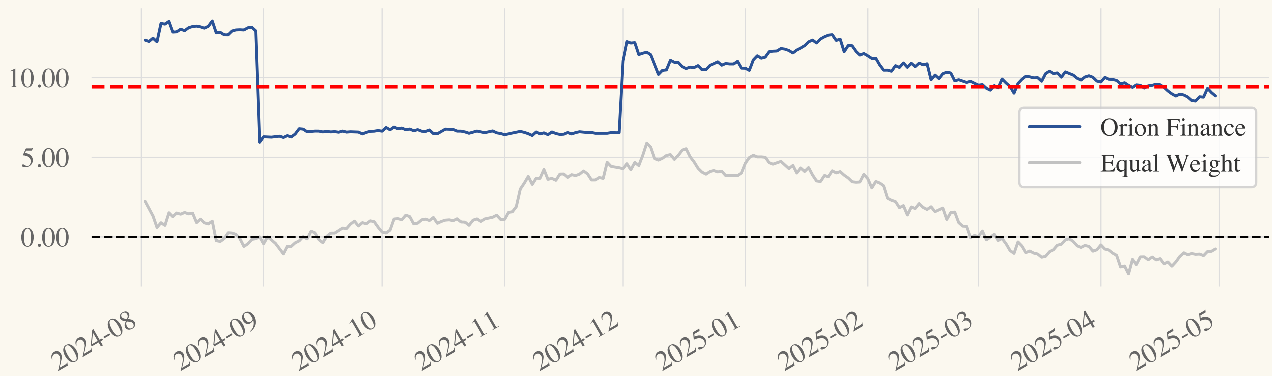
Rolling Volatility (3 Months)



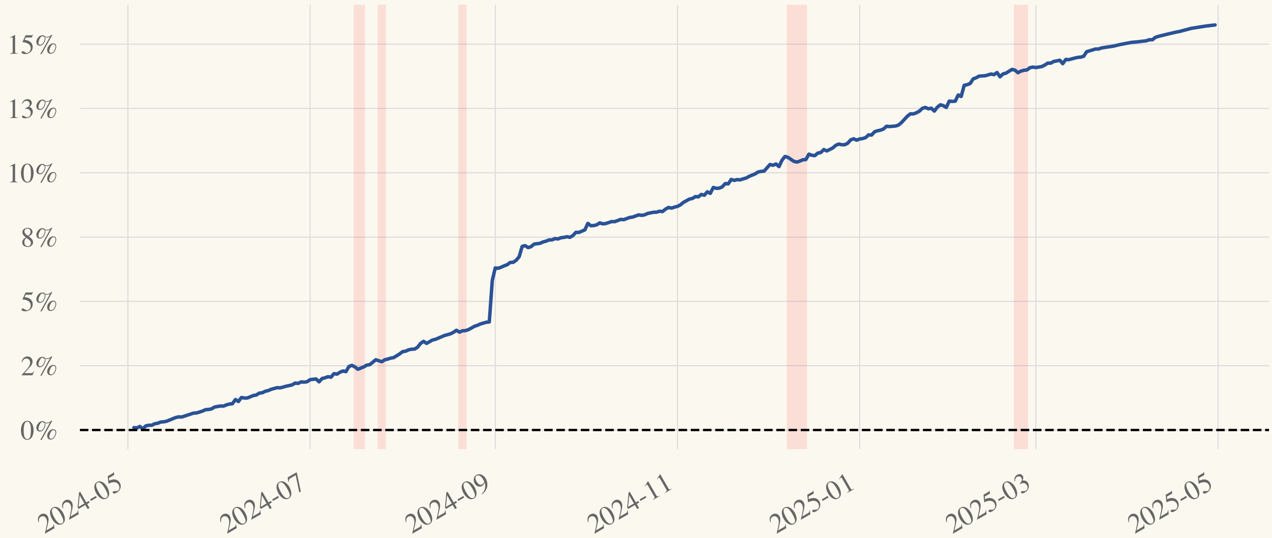
Disclaimer: Past performance may not be indicative of future results.

Private and Confidential.

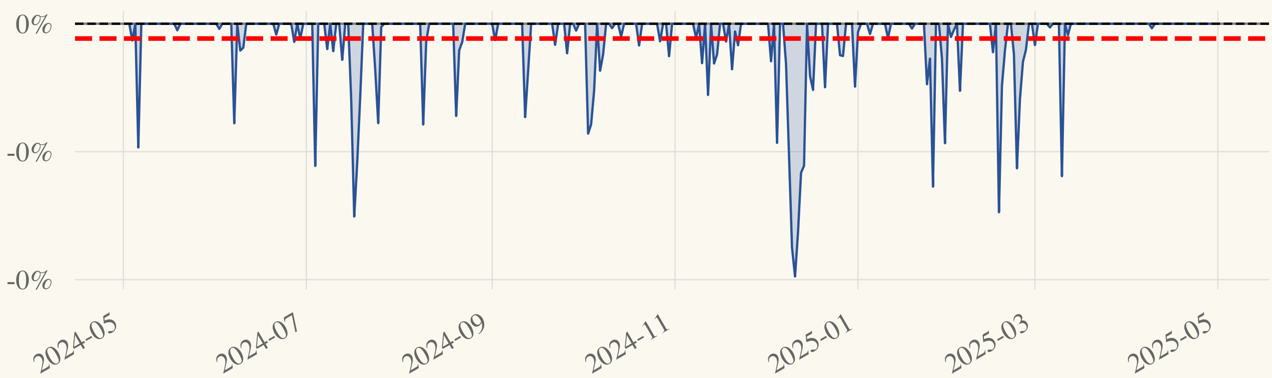
Rolling Sharpe (3 Months)



Orion Finance - Worst 5 Drawdown Periods



Underwater Plot



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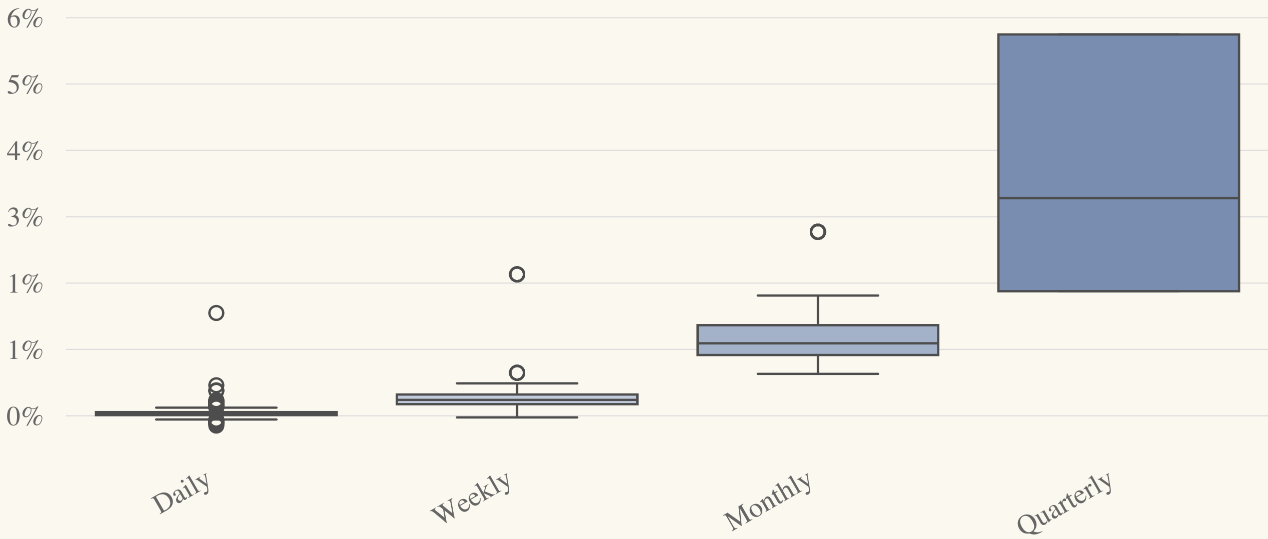
Orion Finance - Return Quantiles



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Key Performance Indicators (KPIs) and Metrics

Metric	Equal Weight	Orion Finance
Sharpe	1.77	7.59
Volatility (ann.)	4.25%	1.94%
Max Drawdown	-2.29%	-0.2%
Daily Value-at-Risk	-0.35%	-0.13%
CAGR %	5.27%	10.72%
Expected Daily	0.02%	0.04%
Expected Monthly	0.62%	1.23%
MTD	0.22%	0.63%
3M	-0.74%	2.78%
6M	2.38%	6.53%
1Y	7.66%	15.75%
Longest DD Days	107	7
Avg. Drawdown	-0.47%	-0.04%
Avg. Drawdown Days	14	2

Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2024-12-08	2024-12-14	-0.20	7
2024-07-16	2024-07-19	-0.15	4
2025-02-17	2025-02-19	-0.15	3
2025-01-24	2025-01-26	-0.13	3
2025-03-10	2025-03-10	-0.12	1