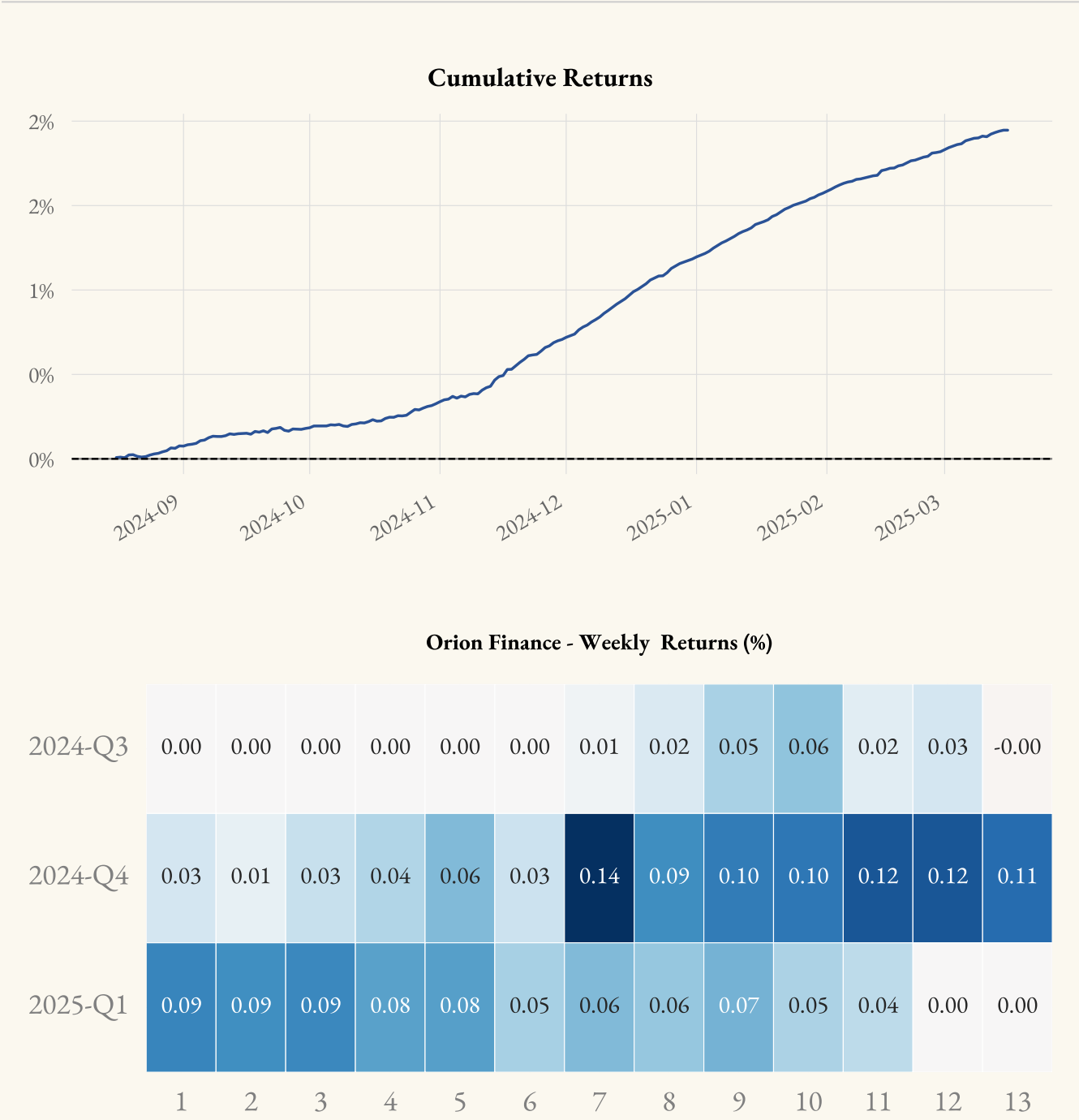


16 Aug, 2024 - 16 Mar, 2025

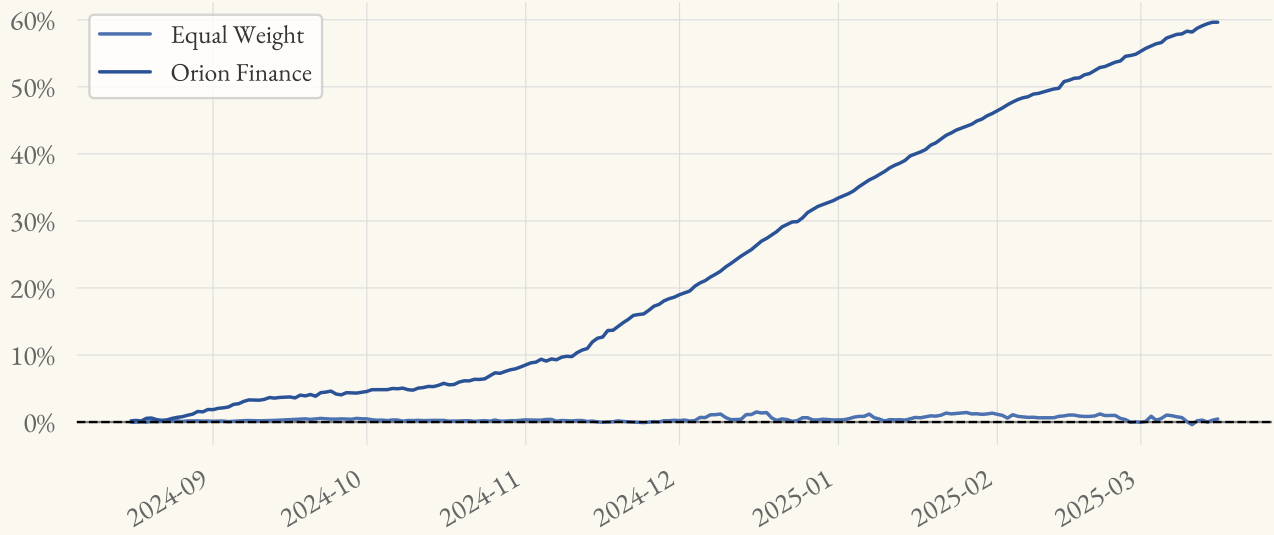
Out-of-Sample Performance Tear Sheets



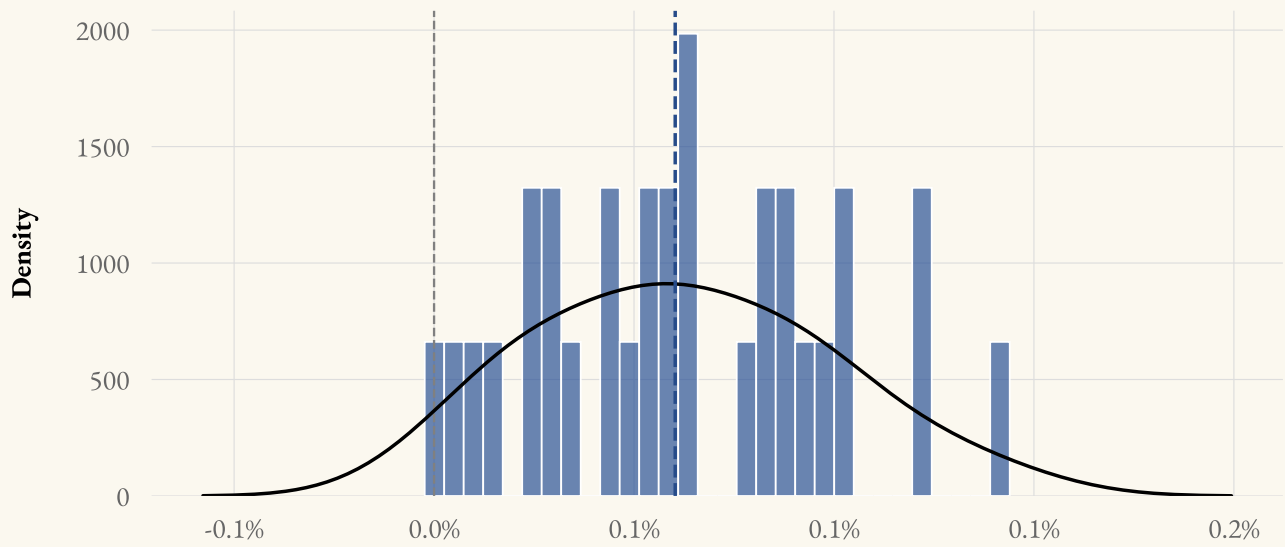
Disclaimer: Past performance may not be indicative of future results.

Private and Confidential.

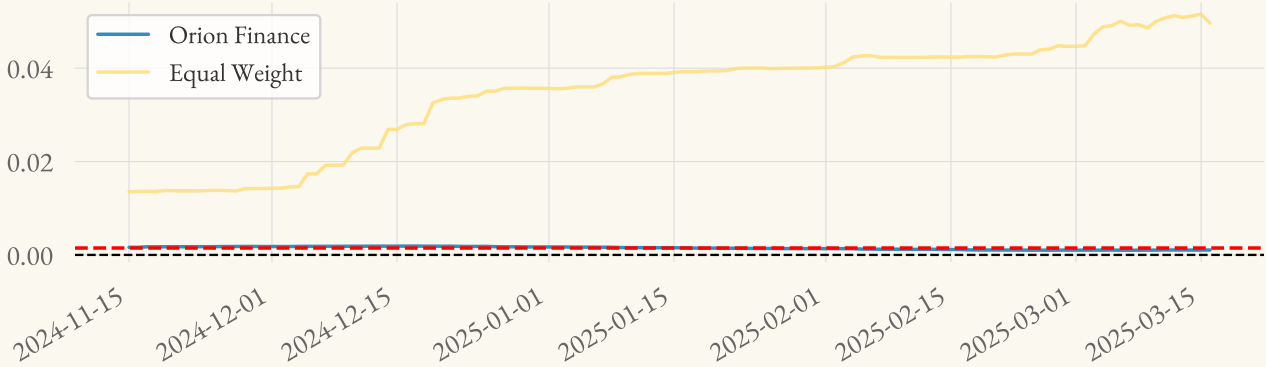
Cumulative Returns vs Benchmark (Volatility Matched)



Distribution of Weekly Returns



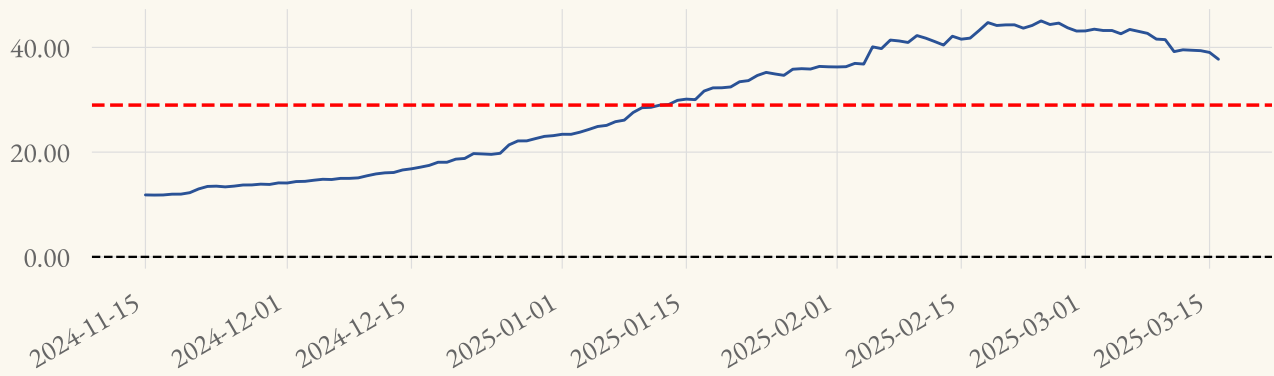
Rolling Volatility (3 Months)



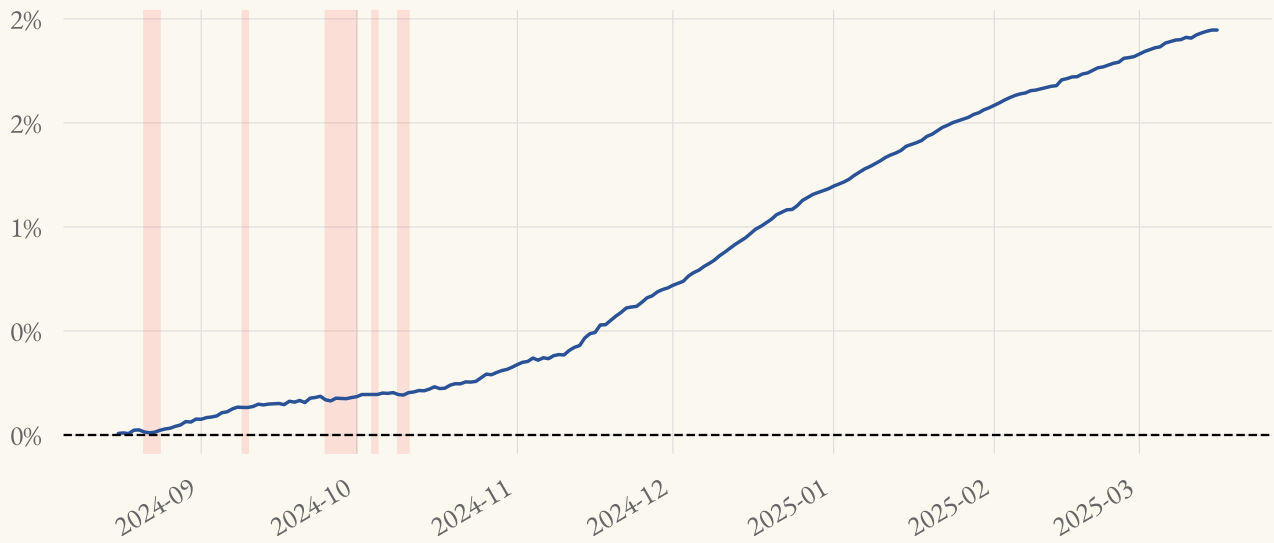
Disclaimer: Past performance may not be indicative of future results.

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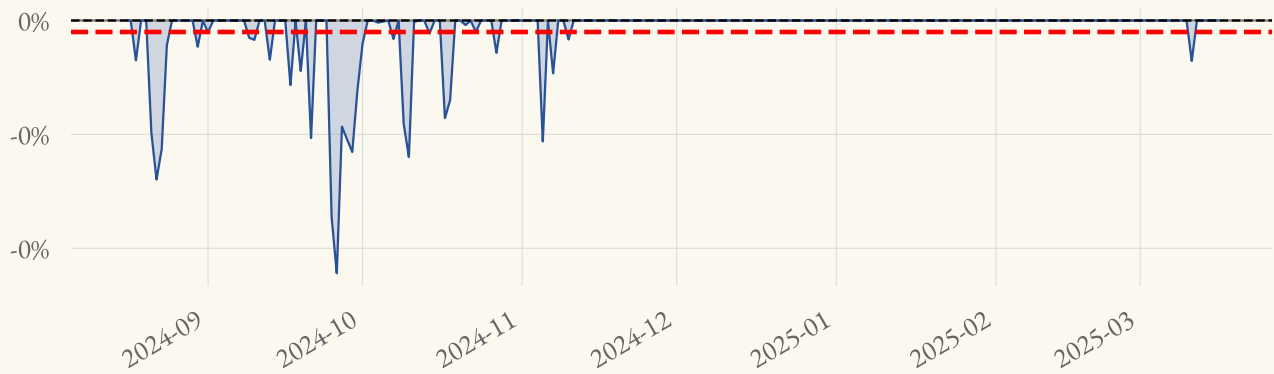
Rolling Sharpe (3 Months)



Orion Finance - Worst 5 Drawdown Periods



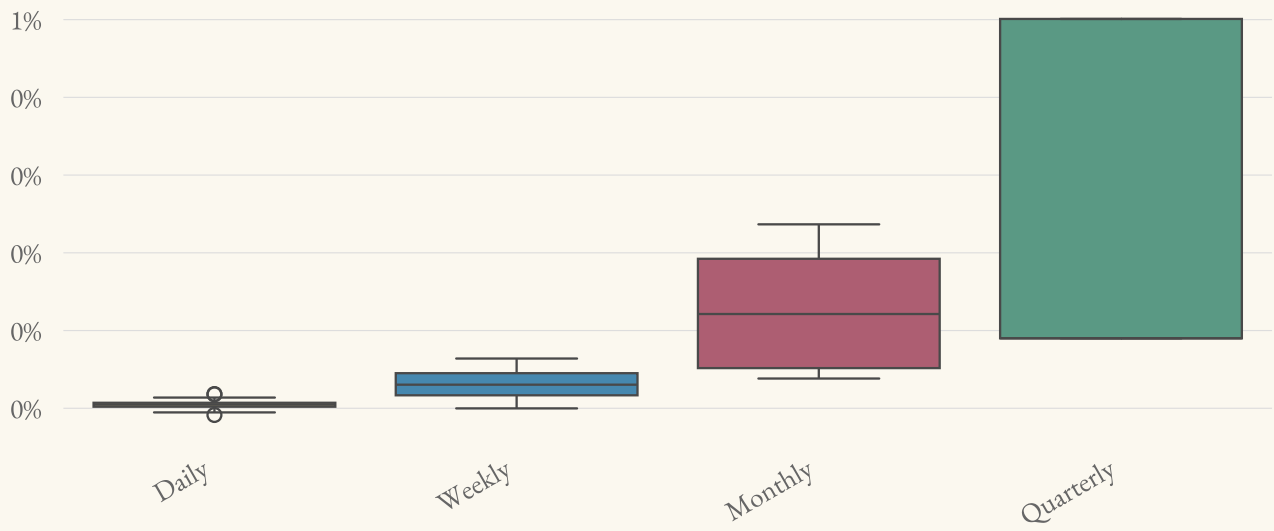
Underwater Plot



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

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Orion Finance - Return Quantiles



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

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Key Performance Indicators (KPIs) and Metrics

Metric	Equal Weight	Orion Finance
Sharpe	0.23	21.6
Volatility (ann.)	3.72%	0.15%
Max Drawdown	-1.88%	-0.02%
Daily Value-at-Risk	-0.32%	-0.0%
CAGR %	0.54%	2.32%
Expected Daily	0.0%	0.01%
Expected Monthly	0.06%	0.24%
MTD	0.42%	0.13%
3M	-0.65%	0.99%
6M	0.12%	1.79%
1Y	0.46%	1.95%
Longest DD Days	90	7
Avg. Drawdown	-0.32%	-0.01%
Avg. Drawdown Days	16	2

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Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2024-09-25	2024-10-01	-0.02	7
2024-08-21	2024-08-24	-0.01	4
2024-10-09	2024-10-11	-0.01	3
2024-11-05	2024-11-05	-0.01	1
2024-09-21	2024-09-21	-0.01	1

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