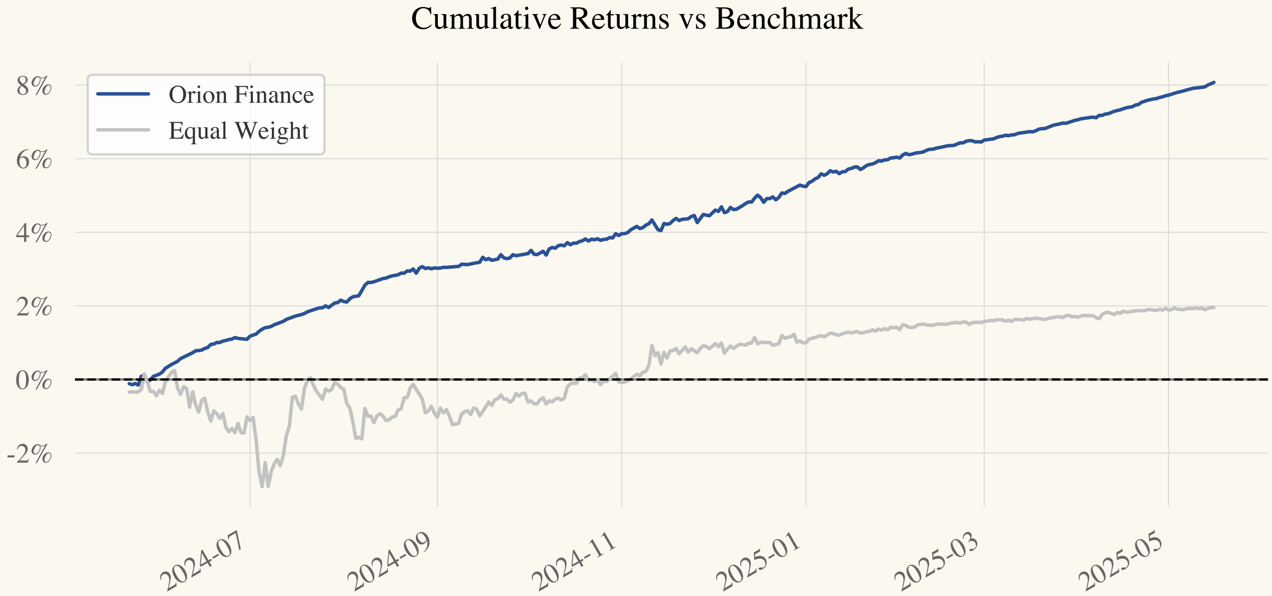
Orion Finance

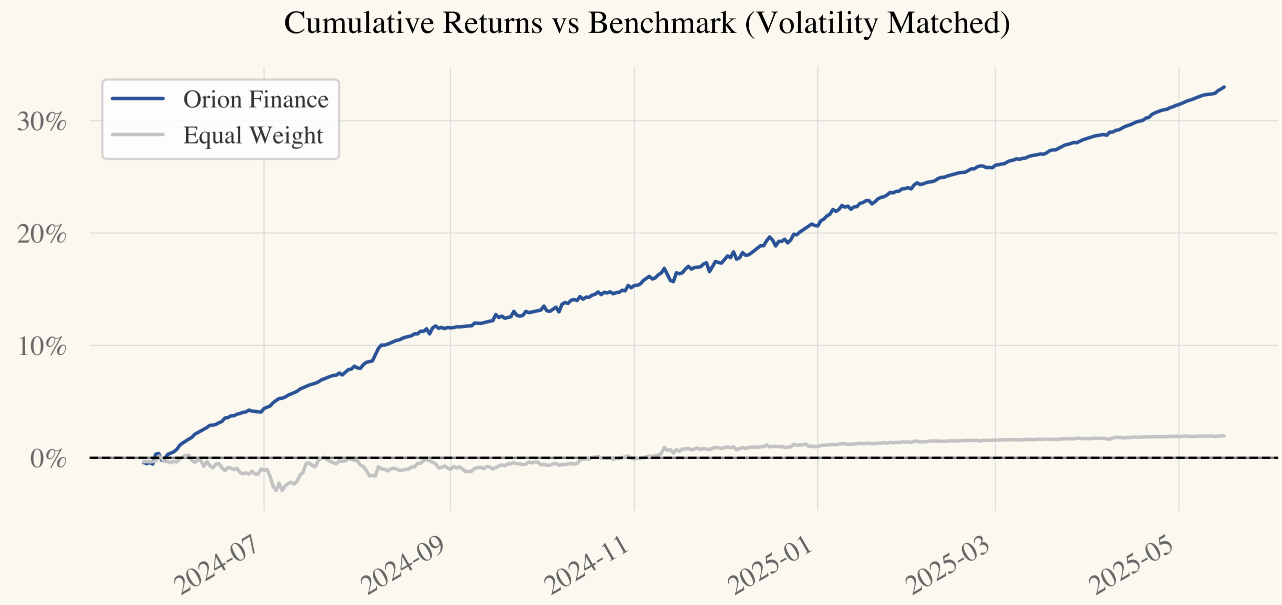
22 May, 2024 - 16 May, 2025

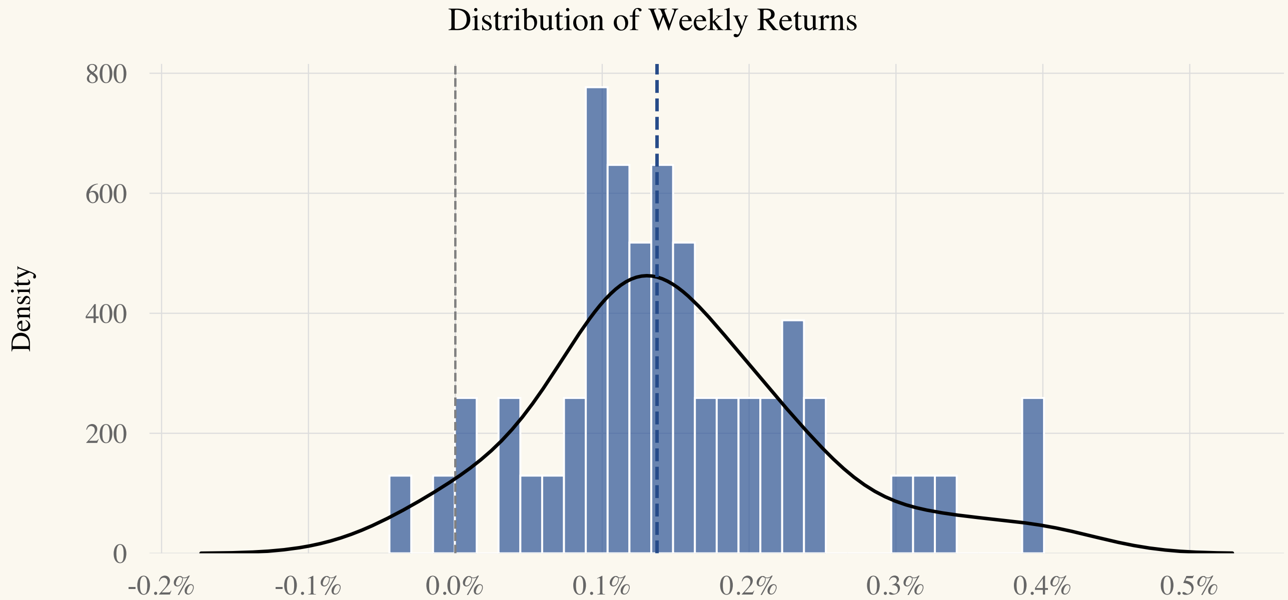
Out-of-Sample Performance Tear Sheets

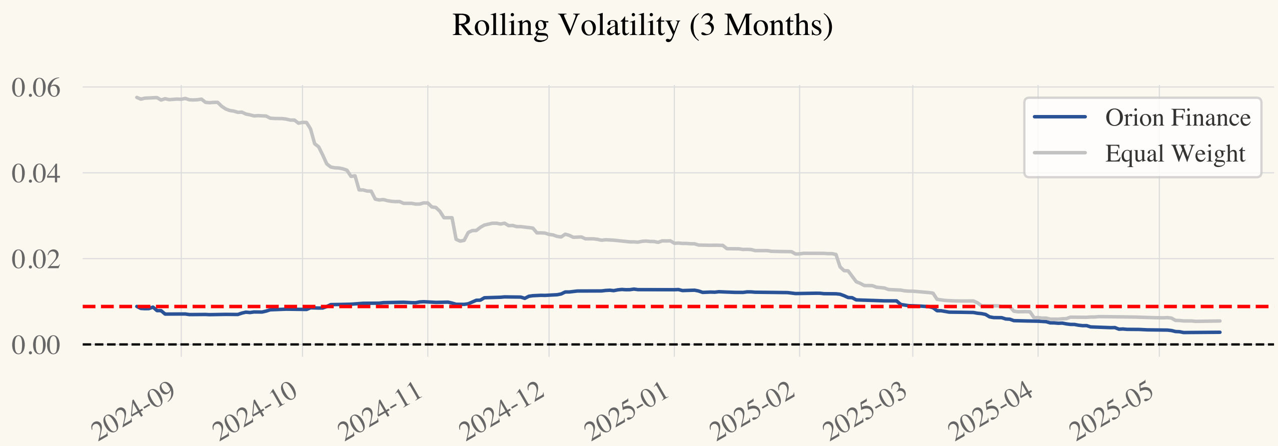


Orion Finance - Weekly Returns (%)

	1	2	3	4	5	6	7	8	9	10	11	12	13
2024-Q2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.09	0.12	0.40	0.23	0.22	0.03
2024-Q3	0.32	0.24	0.20	0.15	0.22	0.40	0.17	0.06	0.13	0.05	0.11	0.20	0.00
2024-Q4	0.09	0.14	0.18	-0.01	0.18	0.23	0.00	0.18	0.09	0.09	0.30	-0.04	0.35
2025-Q1	0.28	0.10	0.16	0.15	0.13	0.14	0.09	0.12	0.05	0.11	0.10	0.16	0.12
2025-Q2	0.11	0.14	0.19	0.14	0.15	0.10	0.11	0.00	0.00	0.00	0.00	0.00	0.00

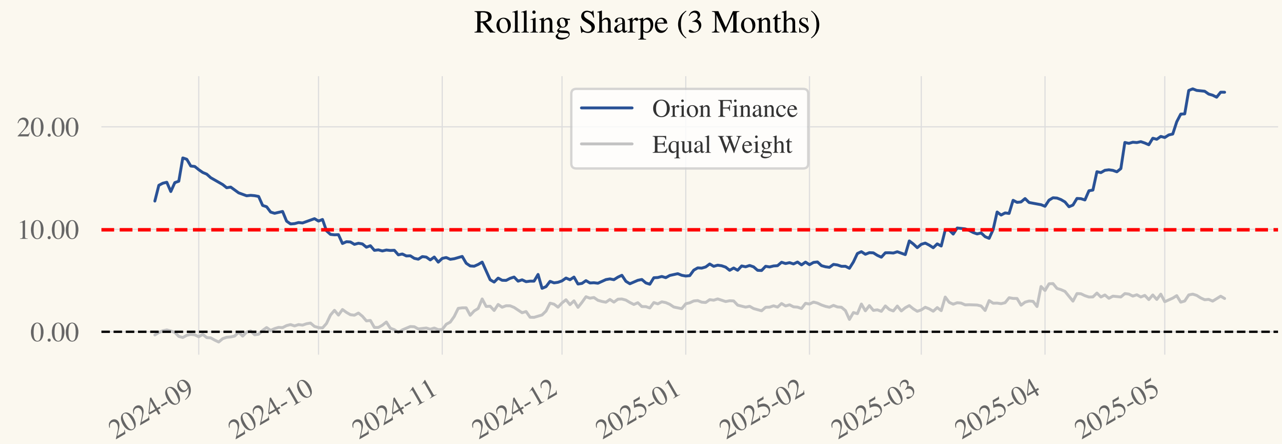


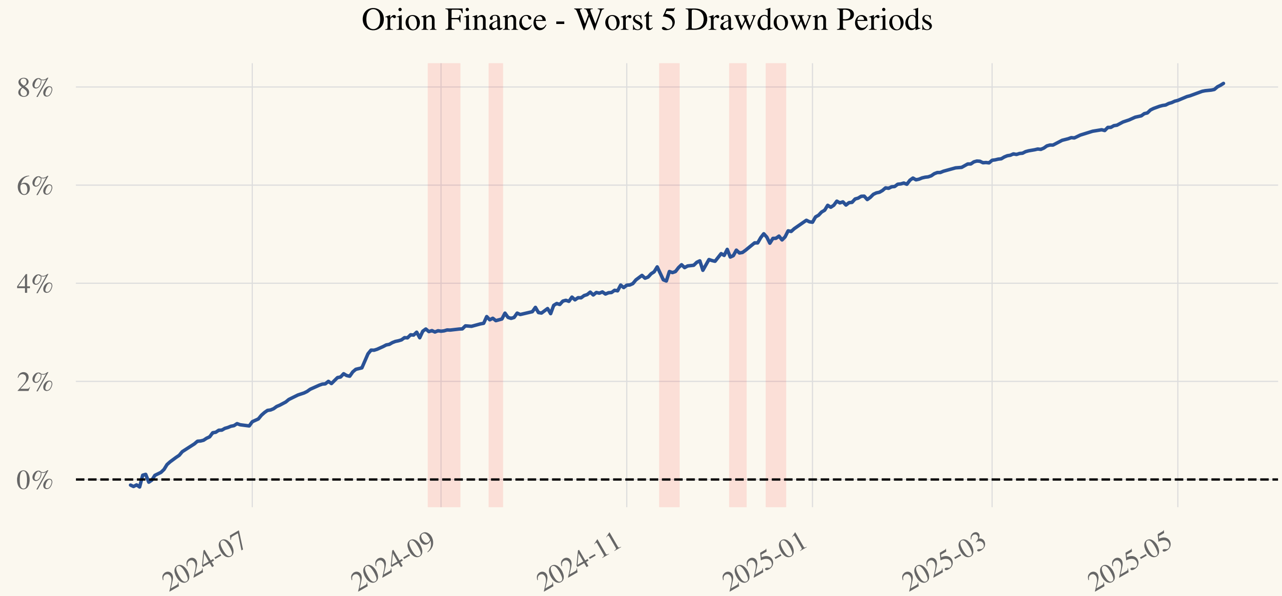


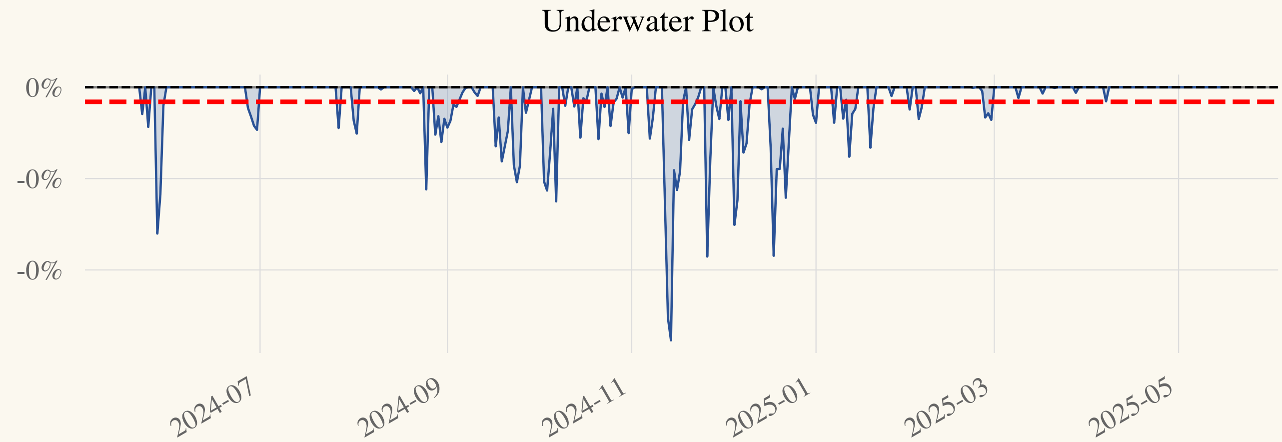


Disclaimer: Past performance may not be indicative of future results.

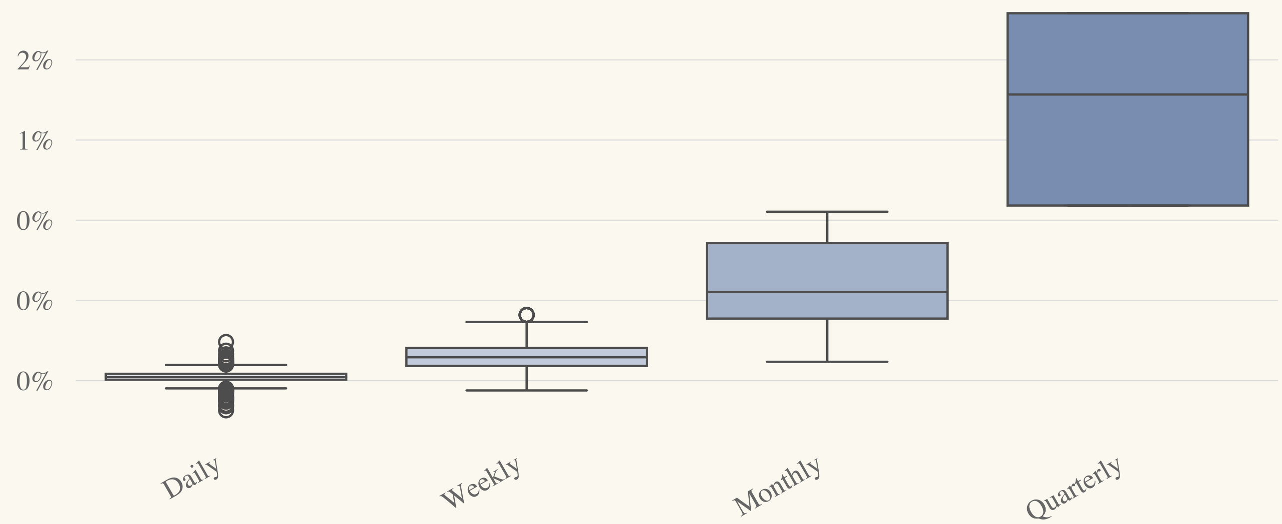
Private and Confidential.


Rolling Sharpe (3 Months)
Orion Finance
Equal Weight
20.00
10.00
0.00
2024-09
2024-10
2024-11
2024-12
2025-01
2025-02
2025-03
2025-04
2025-05


Orion Finance - Worst 5 Drawdown Periods
8%
6%
4%
2%
0%
2024-07
2024-09
2024-11
2025-01
2025-03
2025-05


Underwater Plot
0%
-0%
-0%
2024-07
2024-09
2024-11
2025-01
2025-03
2025-05

Orion Finance - Return Quantiles



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Key Performance Indicators (KPIs) and Metrics

Metric	Equal Weight	Orion Finance
Sharpe	0.61	8.79
Volatility (ann.)	3.3%	0.9%
Max Drawdown	-3.15%	-0.28%
Daily Value-at-Risk	-0.28%	-0.06%
CAGR %	1.37%	5.6%
Expected Daily	0.01%	0.02%
Expected Monthly	0.15%	0.6%
MTD	0.02%	0.34%
3M	0.45%	1.65%
6M	1.2%	3.68%
1Y	1.95%	8.07%
Longest DD Days	156	11
Avg. Drawdown	-0.16%	-0.05%
Avg. Drawdown Days	8	2

Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2024-11-12	2024-11-18	-0.28	7
2024-11-26	2024-11-27	-0.19	2
2024-12-17	2024-12-23	-0.18	7
2024-05-28	2024-05-30	-0.16	3
2024-12-05	2024-12-10	-0.15	6