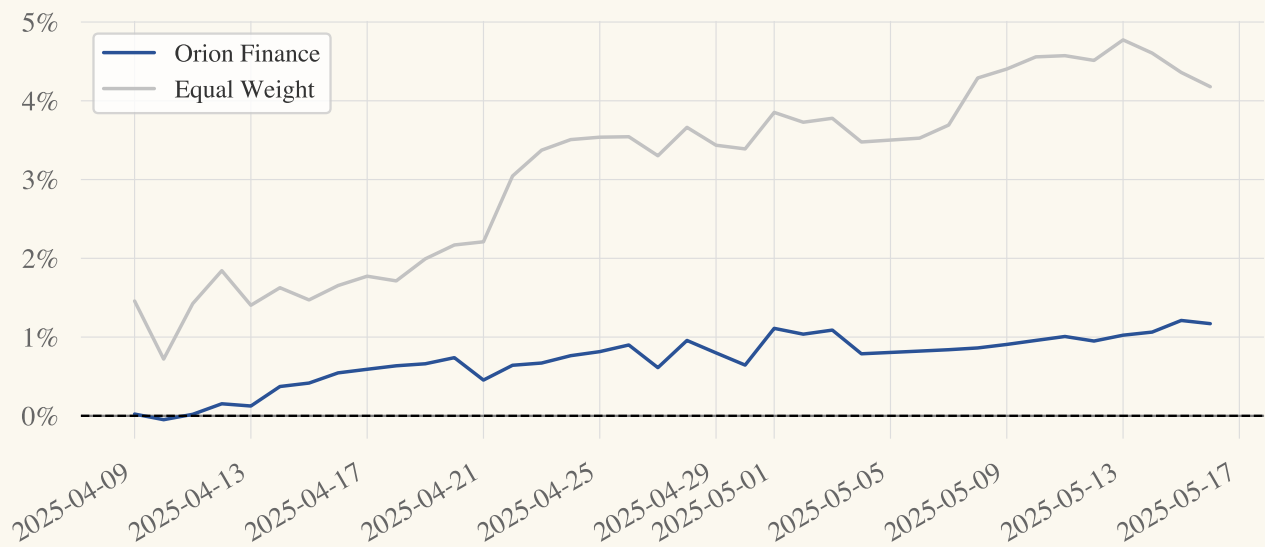


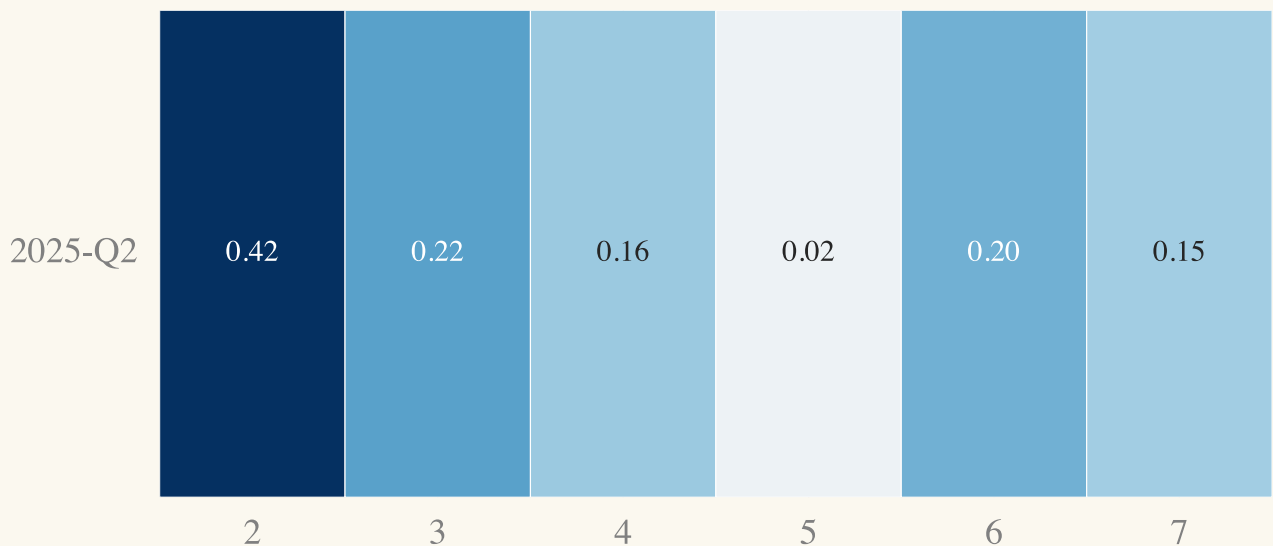
9 Apr, 2025 - 16 May, 2025

Out-of-Sample Performance Tear Sheets

Cumulative Returns vs Benchmark



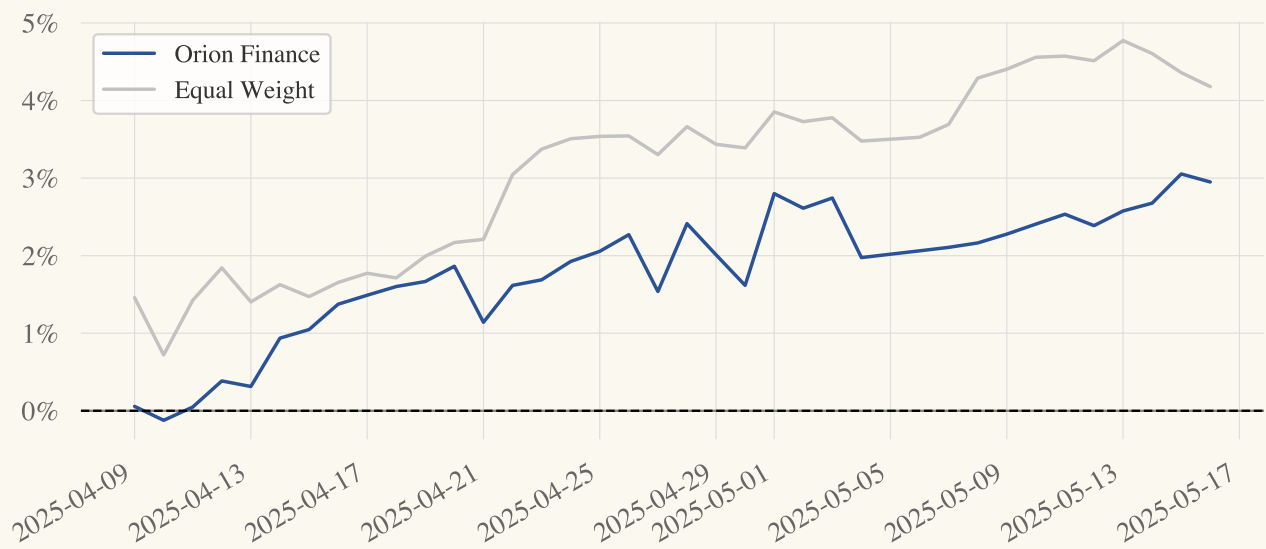
Orion Finance - Weekly Returns (%)



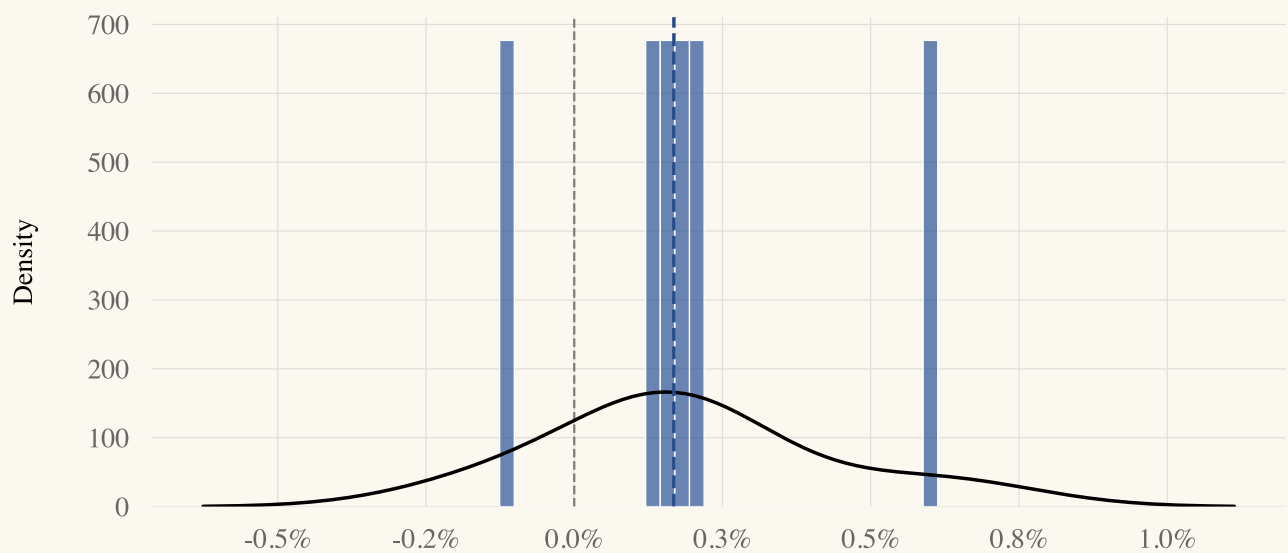
Disclaimer: Past performance may not be indicative of future results.

Private and Confidential.

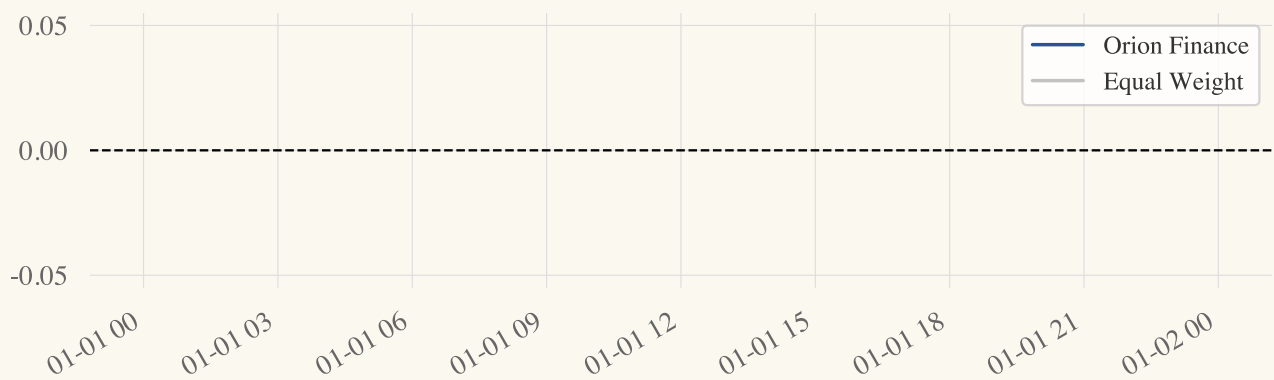
Cumulative Returns vs Benchmark (Volatility Matched)



Distribution of Weekly Returns



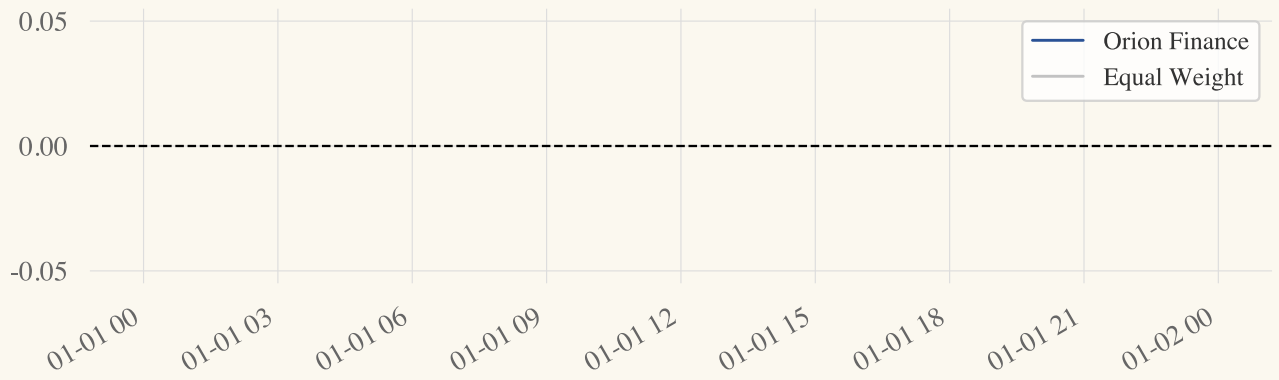
Rolling Volatility (3 Months)



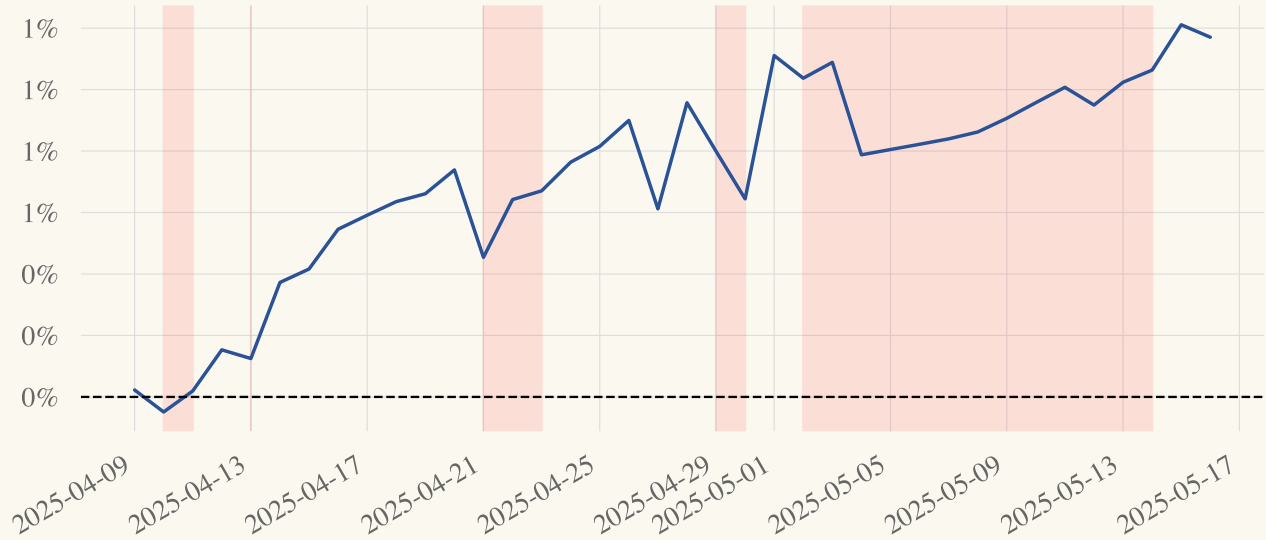
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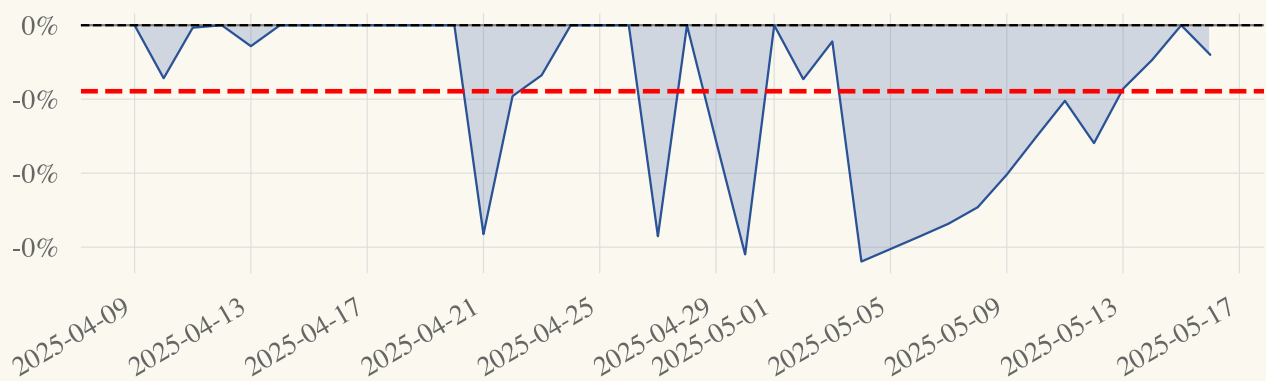
Rolling Sharpe (3 Months)



Orion Finance - Worst 5 Drawdown Periods



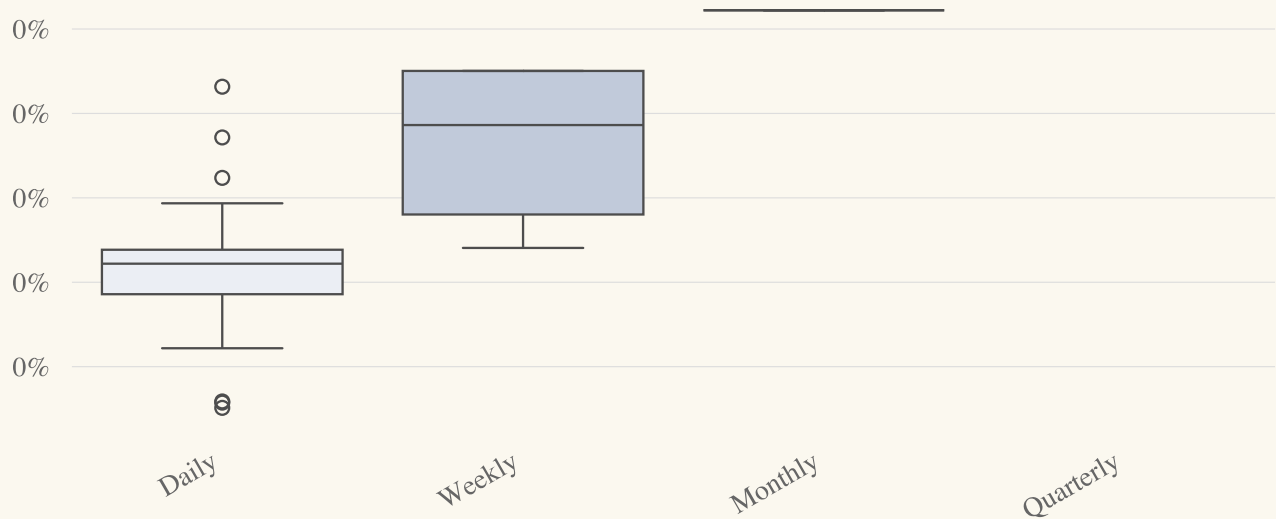
Underwater Plot



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

Private and Confidential.

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	5.63	4.0
Volatility (ann.)	7.23%	2.88%
Max Drawdown	-0.73%	-0.32%
Daily Value-at-Risk	-0.51%	-0.22%
CAGR %	32.16%	8.25%
Expected Daily	0.11%	0.03%
Expected Monthly	2.07%	0.58%
MTD	0.76%	0.52%
3M	4.18%	1.17%
6M	4.18%	1.17%
1Y	4.18%	1.17%
Longest DD Days	6	13
Avg. Drawdown	-0.38%	-0.19%
Avg. Drawdown Days	3	3

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Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2025-05-02	2025-05-14	-0.32	13
2025-04-29	2025-04-30	-0.31	2
2025-04-27	2025-04-27	-0.29	1
2025-04-21	2025-04-23	-0.28	3
2025-04-10	2025-04-11	-0.07	2

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