Orion Finance

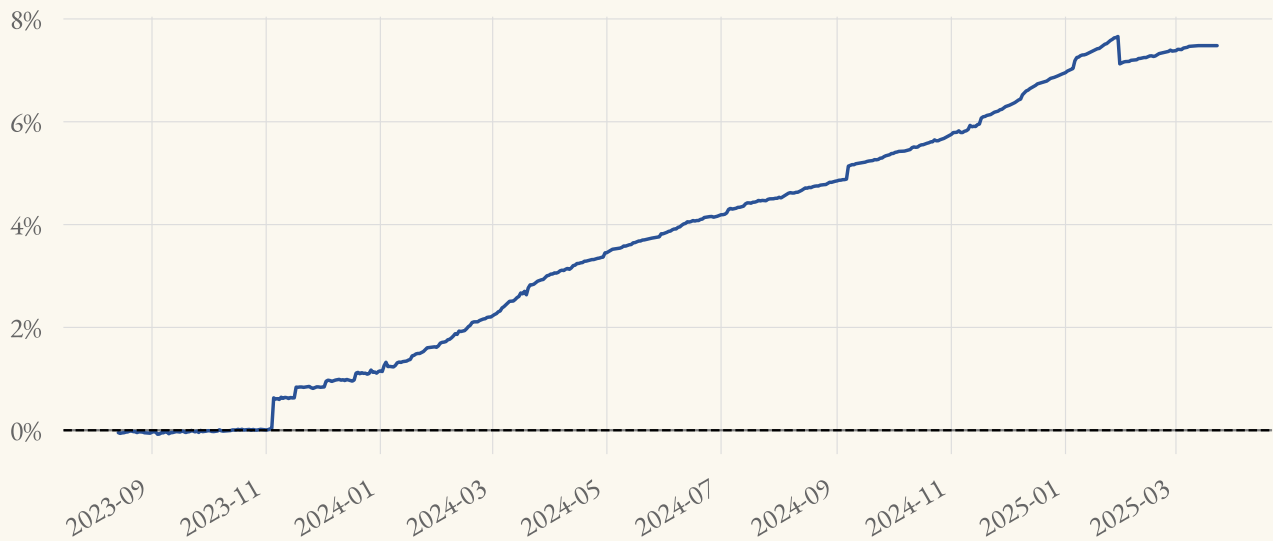## 14 Aug, 2023 - 23 Mar, 2025

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
2023-Q3	0.00	0.00	0.00	0.00	0.00	-0.03	-0.00	0.01	-0.01	-0.00	0.02	0.00	0.03
2023-Q4	-0.00	0.00	0.00	0.03	0.60	0.20	-0.01	0.01	0.14	-0.02	0.14	0.04	0.00
2024-Q1	0.09	0.10	0.15	0.12	0.10	0.15	0.17	0.12	0.10	0.23	0.14	0.21	0.14
2024-Q2	0.10	0.09	0.09	0.06	0.16	0.07	0.08	0.06	0.10	0.10	0.12	0.06	0.03
2024-Q3	0.12	0.10	0.07	0.03	0.06	0.07	0.09	0.06	0.07	0.29	0.06	0.05	0.09
2024-Q4	0.07	0.07	0.08	0.07	0.12	0.05	0.21	0.11	0.11	0.12	0.23	0.10	0.14
2025-Q1	0.29	0.10	0.12	0.15	-0.43	0.06	0.04	0.08	0.03	0.07	0.00	0.00	0.00

Cumulative Returns vs Benchmark (Volatility Matched)
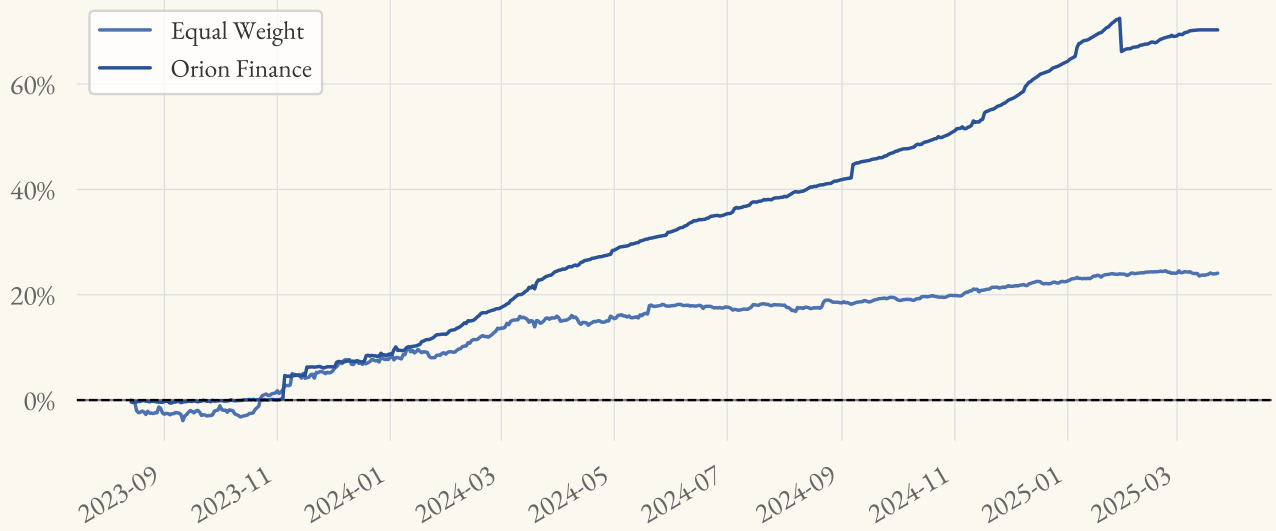
Distribution of Weekly Returns
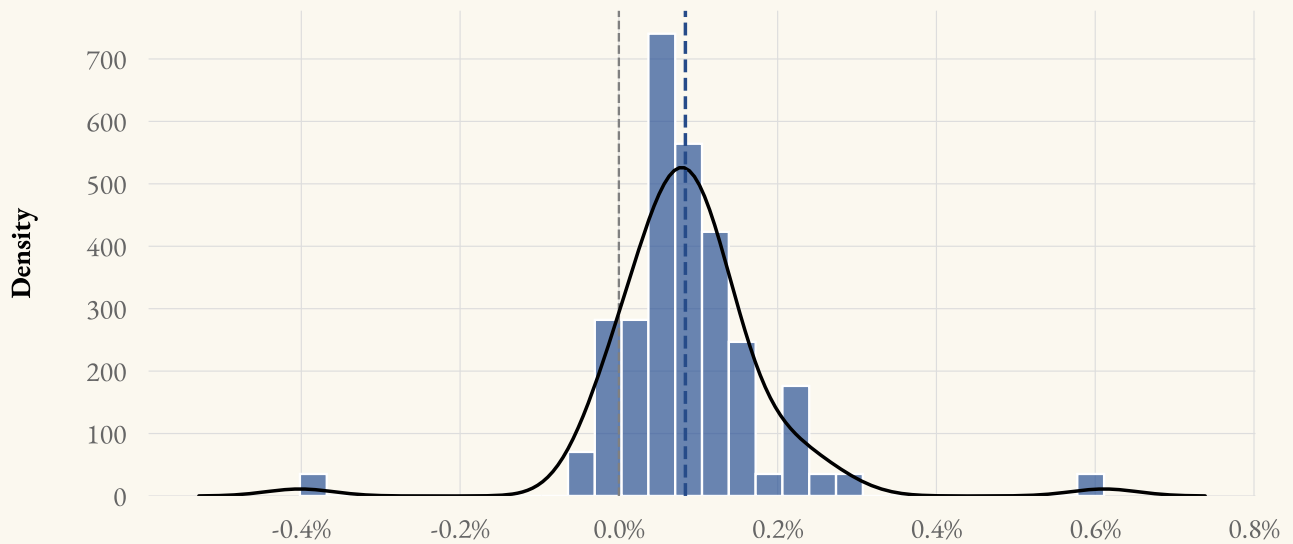
Rolling Volatility (3 Months)

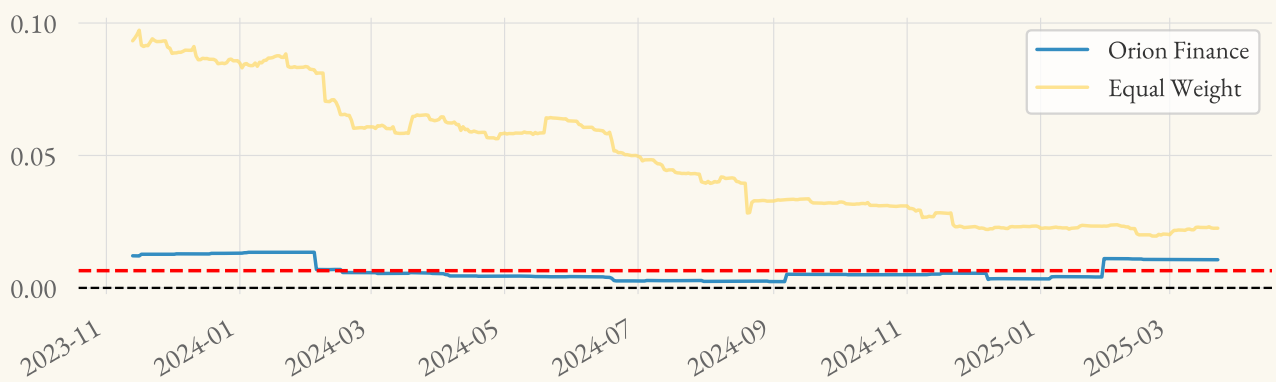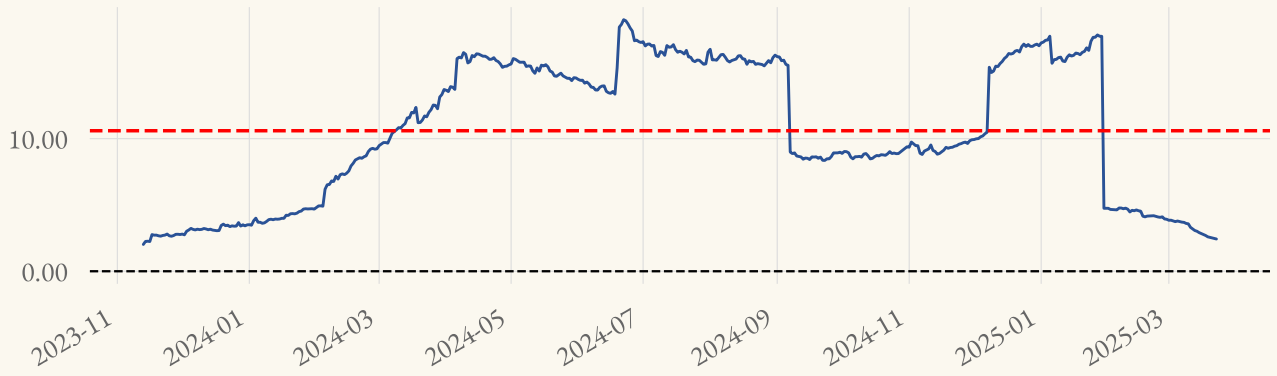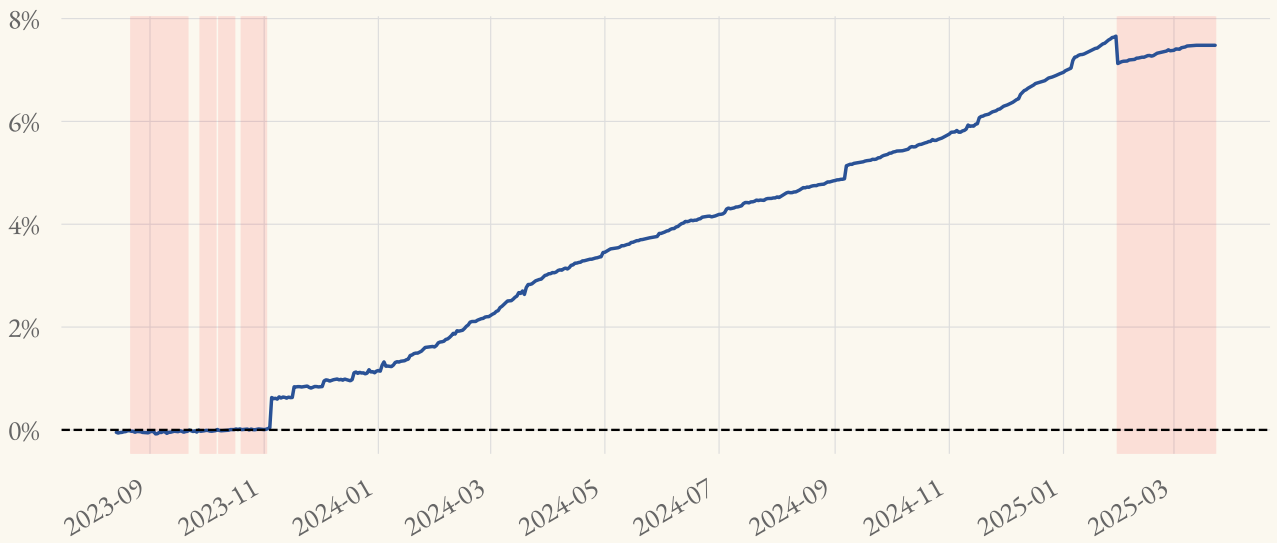Disclaimer: Past performance may not be indicative of future results.
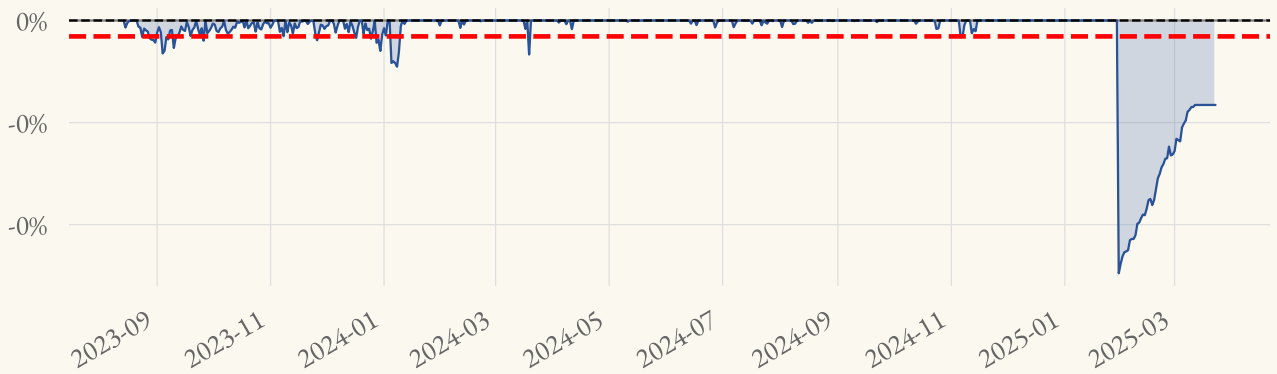
Private and Confidential.

Rolling Sharpe (3 Months)

Orion Finance - Worst 5 Drawdown Periods
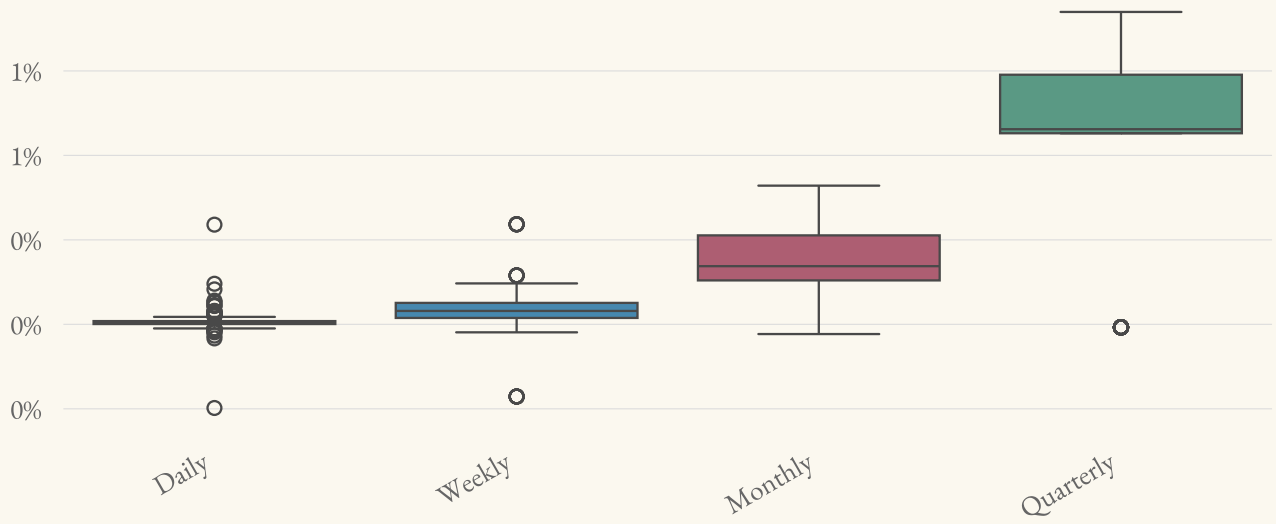

Underwater Plot

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.

Private and Confidential.

Key Performance Indicators (KPIs) and Metrics

Metric	Equal Weight	Orion Finance
Sharpe	2.41	5.96
Volatility (ann.)	5.62%	0.76%
Max Drawdown	-3.92%	-0.5%
Daily Value-at-Risk	-0.45%	-0.05%
CAGR %	9.71%	3.17%
Expected Daily	0.04%	0.01%
Expected Monthly	1.09%	0.36%
MTD	0.03%	0.1%
3M	1.67%	0.64%
6M	4.06%	2.11%
1Y	8.31%	4.52%
Longest DD Days	69	53
Avg. Drawdown	-0.43%	-0.03%
Avg. Drawdown Days	8	4

Key Performance Indicators (KPIs) and Metrics

Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2025-01-30	2025-03-23	-0.50	53
2024-01-05	2024-01-10	-0.09	6
2024-03-19	2024-03-19	-0.07	1
2023-08-22	2023-09-21	-0.06	31
2023-12-28	2024-01-02	-0.06	6