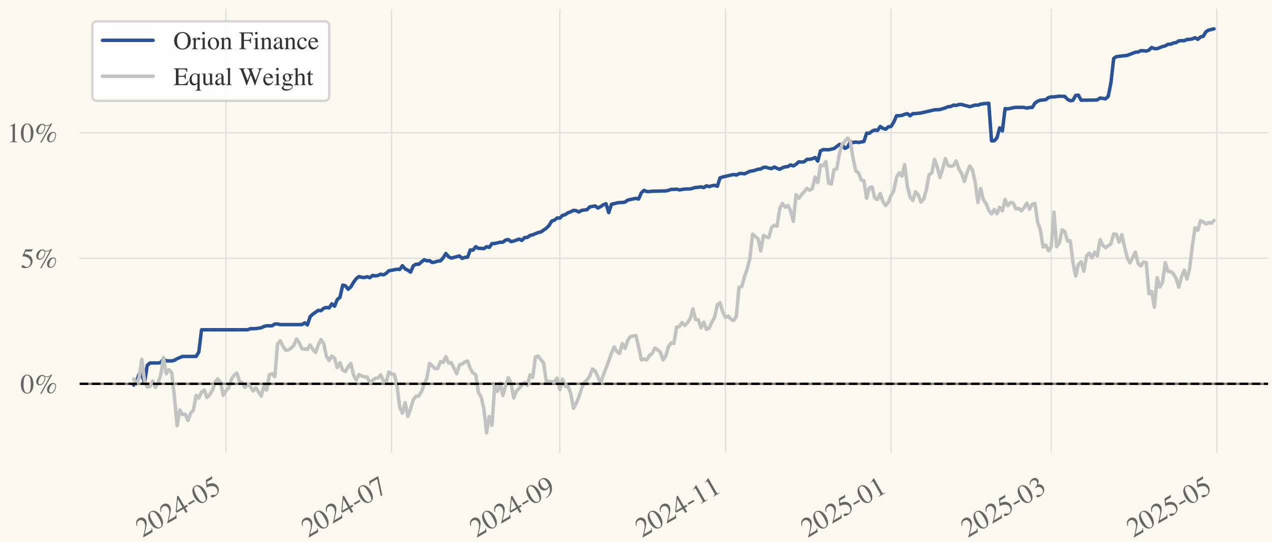
# Orion Finance

## 28 Mar, 2024 - 30 Apr, 2025

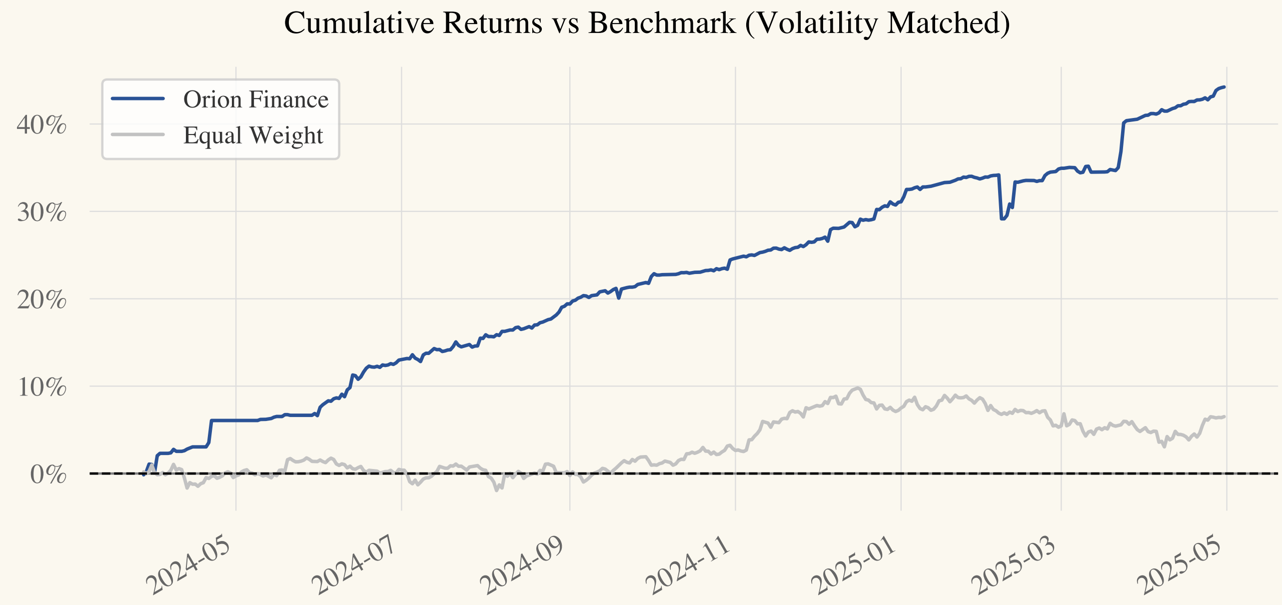
Out-of-Sample Performance Tear Sheets

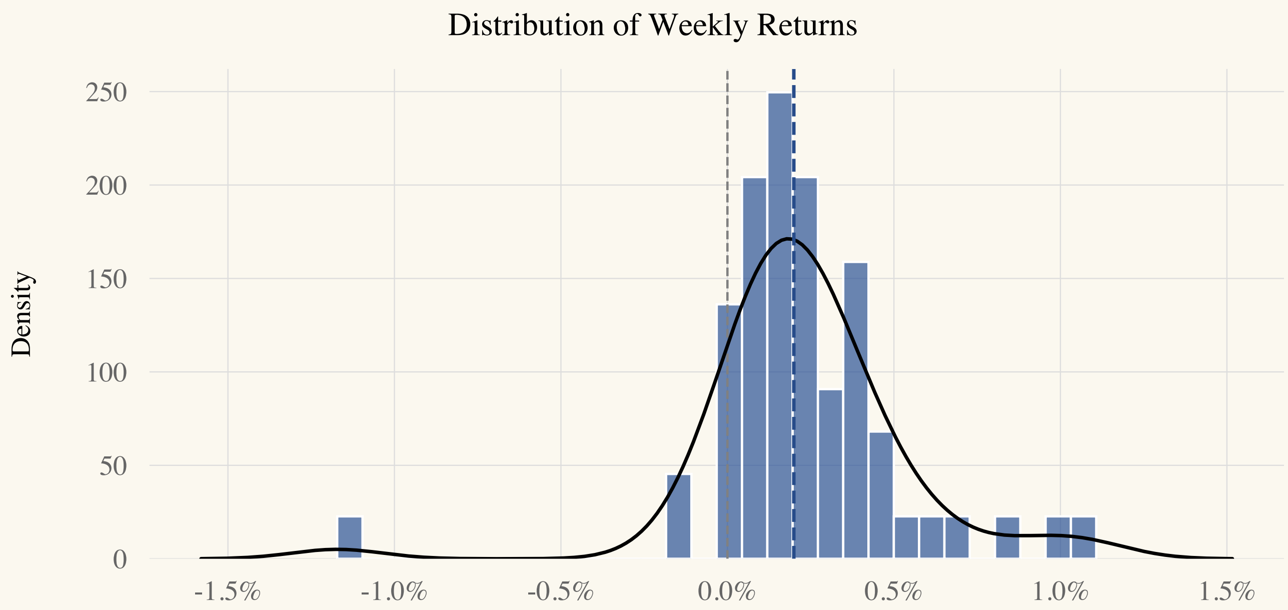
Cumulative Returns vs Benchmark

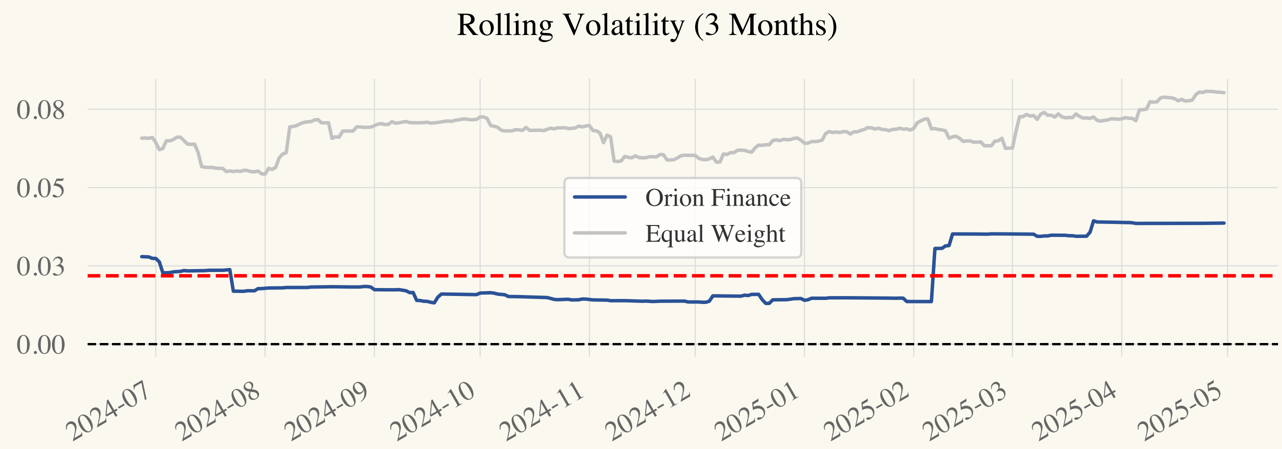



Orion Finance - Weekly Returns (%)

| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 2024-Q1 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.37 |
| 2024-Q2 | 0.48 | 0.19 | 0.22 | 0.88 | 0.00 | 0.05 | 0.18 | -0.03 | 0.41 | 0.40 | 0.65 | 0.35 | 0.27 |
| 2024-Q3 | 0.02 | 0.36 | 0.28 | -0.15 | 0.33 | 0.24 | 0.07 | 0.32 | 0.52 | 0.23 | 0.15 | 0.19 | 0.17 |
| 2024-Q4 | 0.27 | 0.06 | 0.04 | 0.09 | 0.38 | 0.15 | 0.11 | 0.06 | 0.26 | 0.35 | 0.05 | 0.25 | 0.53 |
| 2025-Q1 | 0.48 | 0.07 | 0.14 | 0.09 | 0.06 | -0.97 | 0.86 | 0.25 | 0.14 | 0.04 | -0.17 | 1.55 | 0.16 |
| 2025-Q2 | 0.12 | 0.20 | 0.14 | 0.33 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |




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

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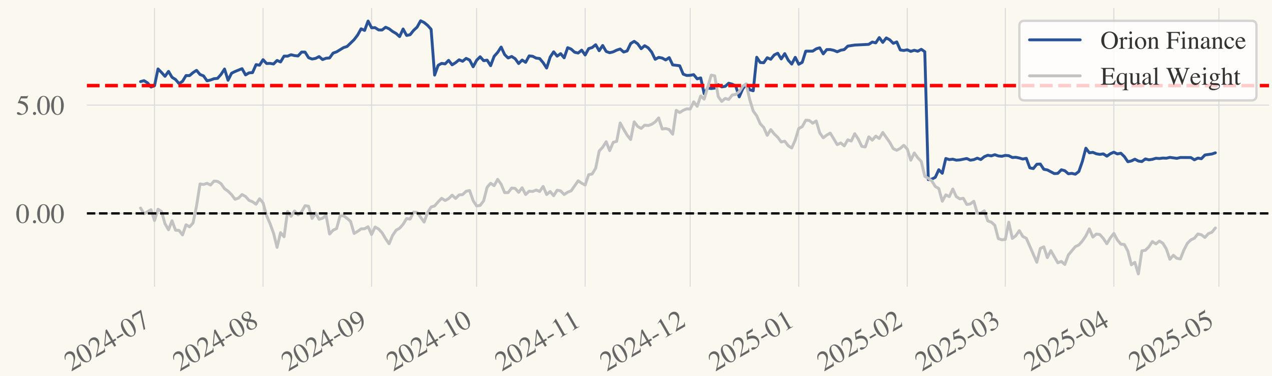
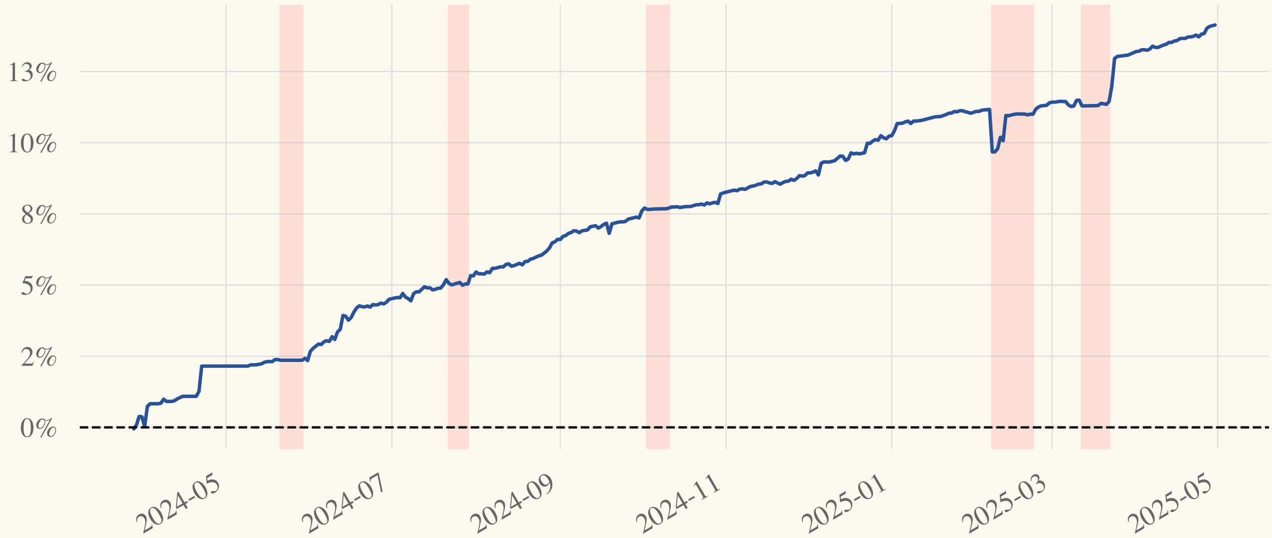
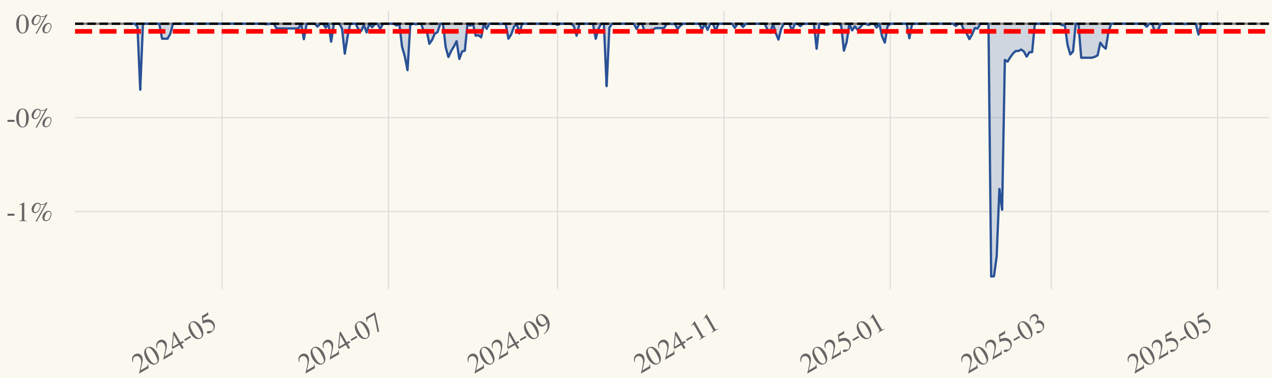
Rolling Sharpe (3 Months)




Orion Finance - Worst 5 Drawdown Periods




Underwater Plot

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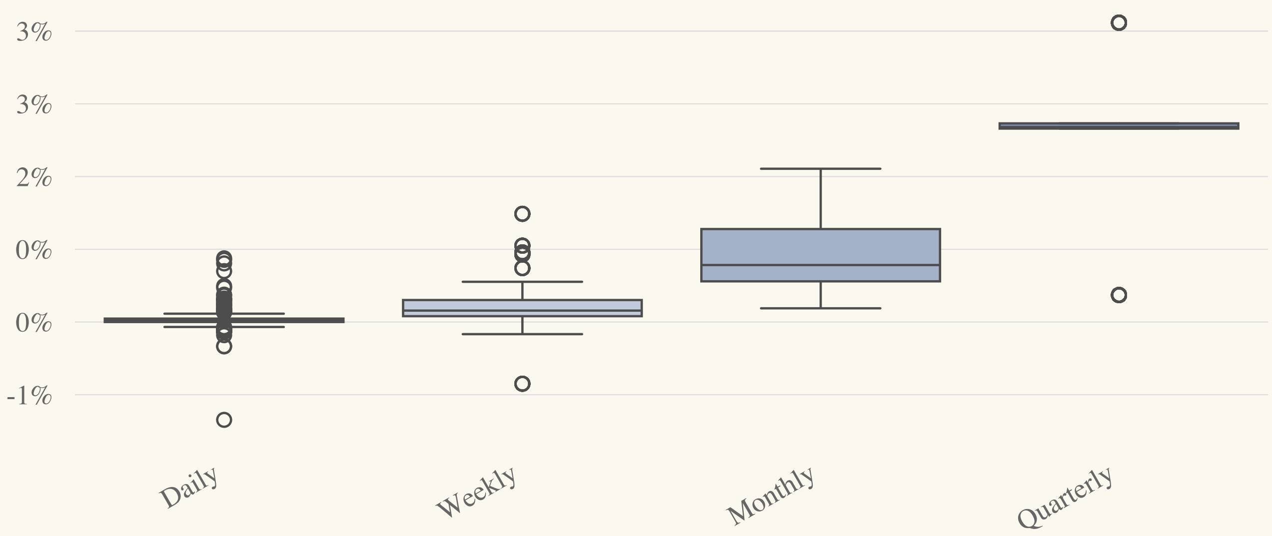
Orion Finance - Return Quantiles

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## Key Performance Indicators (KPIs) and Metrics

| Metric | Equal Weight | Orion Finance |
|---|---|---|
| Sharpe | 0.86 | 4.81 |
| Volatility (ann.) | 7.02% | 2.52% |
| Max Drawdown | -6.13% | -1.35% |
| Daily Value-at-Risk | -0.59% | -0.18% |
| CAGR % | 4.07% | 8.73% |
| Expected Daily | 0.02% | 0.03% |
| Expected Monthly | 0.45% | 0.95% |
| MTD | 1.42% | 0.86% |
| 3M | -1.76% | 2.76% |
| 6M | 3.26% | 5.81% |
| 1Y | 6.45% | 11.73% |
| Longest DD Days | 135 | 16 |
| Avg. Drawdown | -1.07% | -0.09% |
| Avg. Drawdown Days | 20 | 3 |

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

## Worst 5 Drawdowns

| Started | Recovered | Drawdown | Days |
|---|---|---|---|
| 2025-02-07 | 2025-02-22 | -1.35 | 16 |
| 2024-03-31 | 2024-04-01 | -0.35 | 2 |
| 2024-09-19 | 2024-09-20 | -0.33 | 2 |
| 2024-07-06 | 2024-07-09 | -0.25 | 4 |
| 2024-07-22 | 2024-07-29 | -0.19 | 8 |