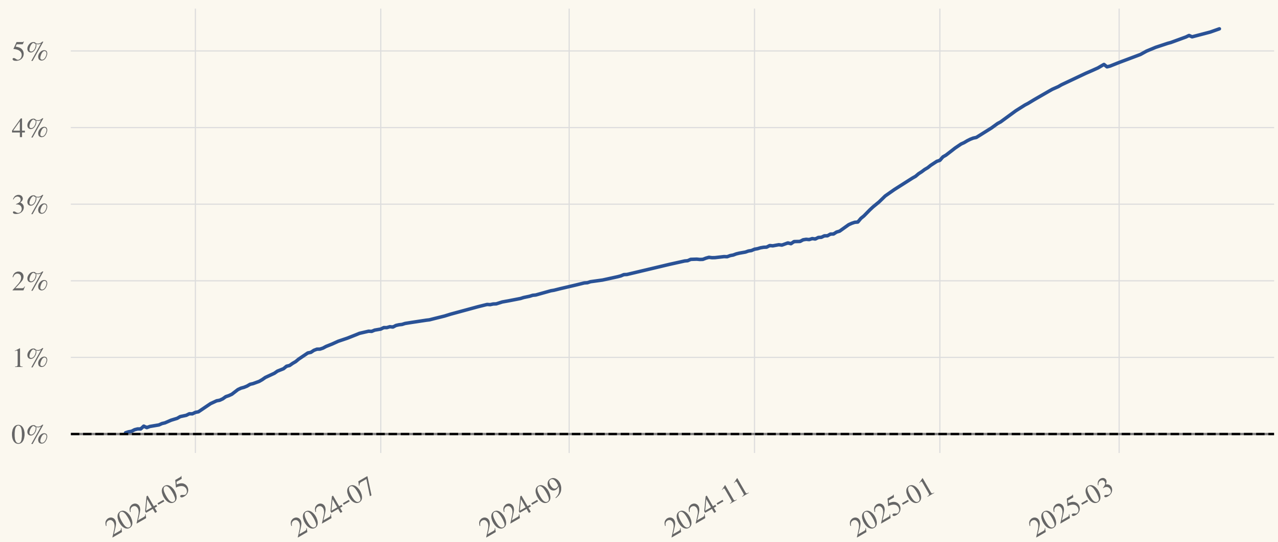
Orion Finance

8 Apr, 2024 - 3 Apr, 2025

Out-of-Sample Performance Tear Sheets

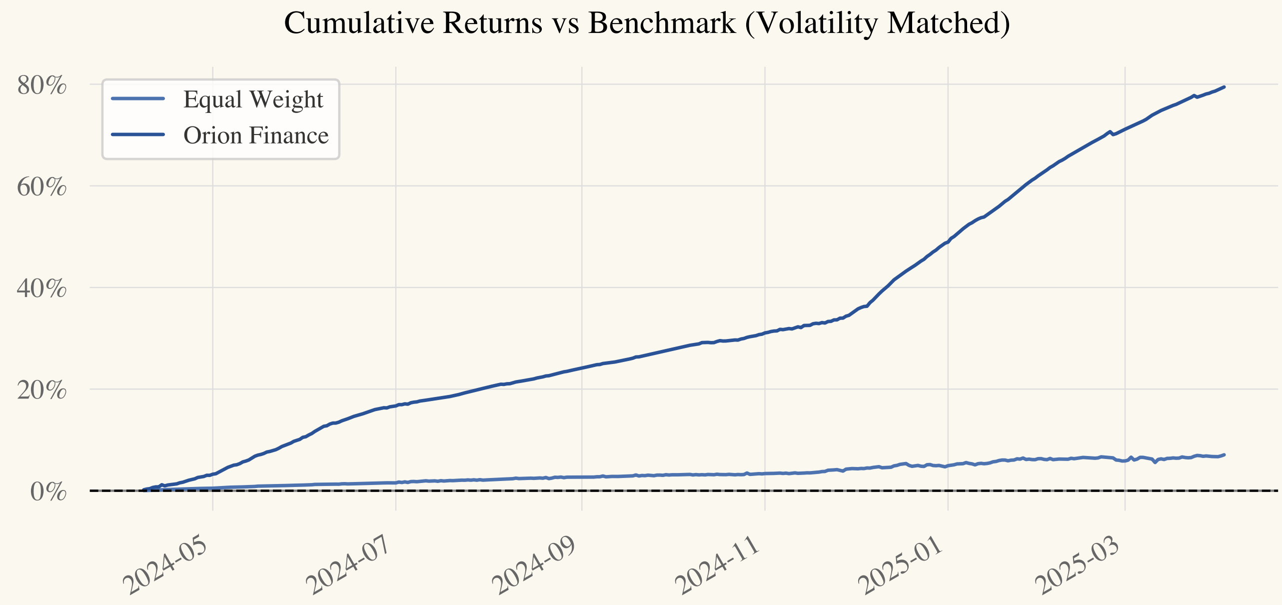
Cumulative Returns

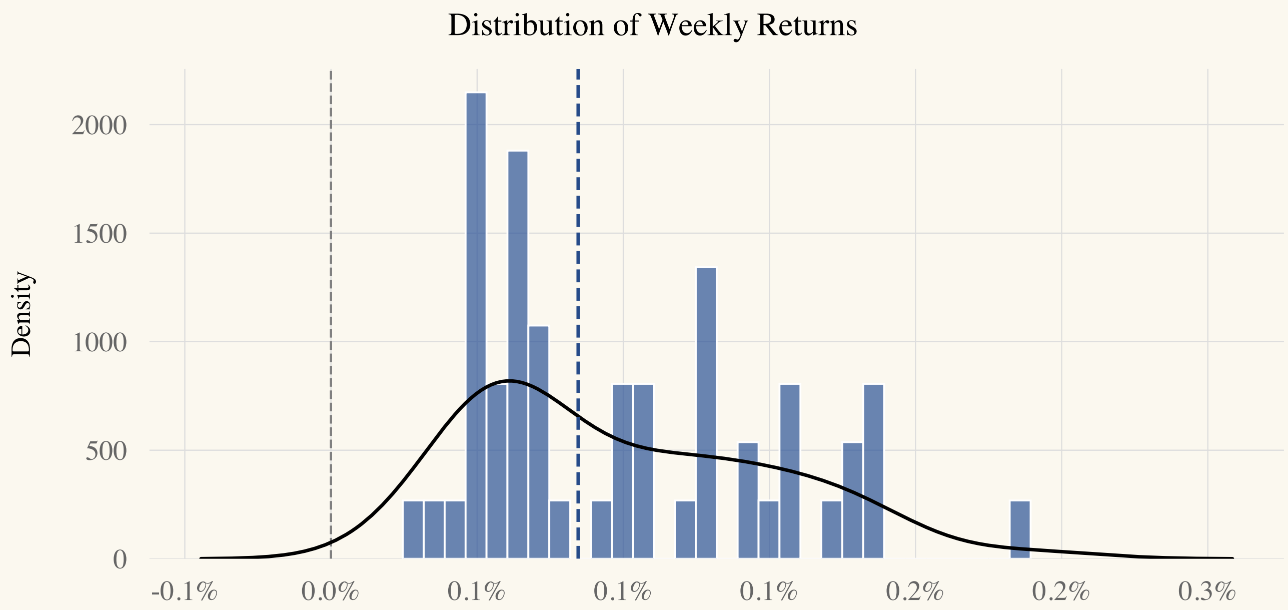


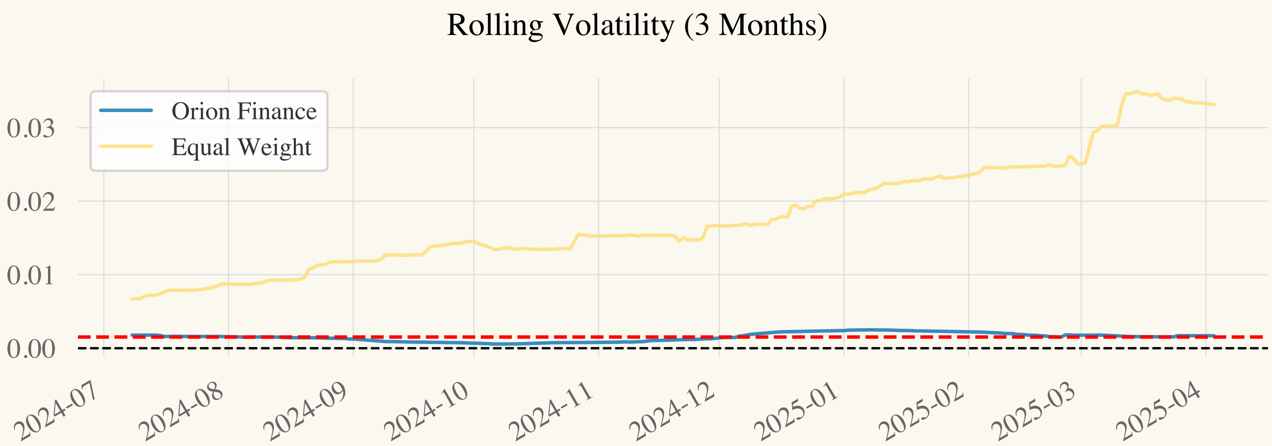
Orion Finance - Weekly Returns (%)

	1	2	3	4	5	6	7	8	9	10	11	12	13
2024-Q2	0.00	0.10	0.04	0.10	0.13	0.13	0.15	0.13	0.14	0.17	0.10	0.10	0.06
2024-Q3	0.06	0.05	0.05	0.08	0.07	0.05	0.06	0.07	0.06	0.06	0.05	0.06	0.07
2024-Q4	0.07	0.05	0.02	0.05	0.07	0.03	0.07	0.05	0.12	0.17	0.24	0.18	0.24
2025-Q1	0.19	0.13	0.17	0.19	0.16	0.14	0.13	0.08	0.10	0.12	0.09	0.07	0.07
2025-Q2	0.03	0.00	0.00	0.00	0.00	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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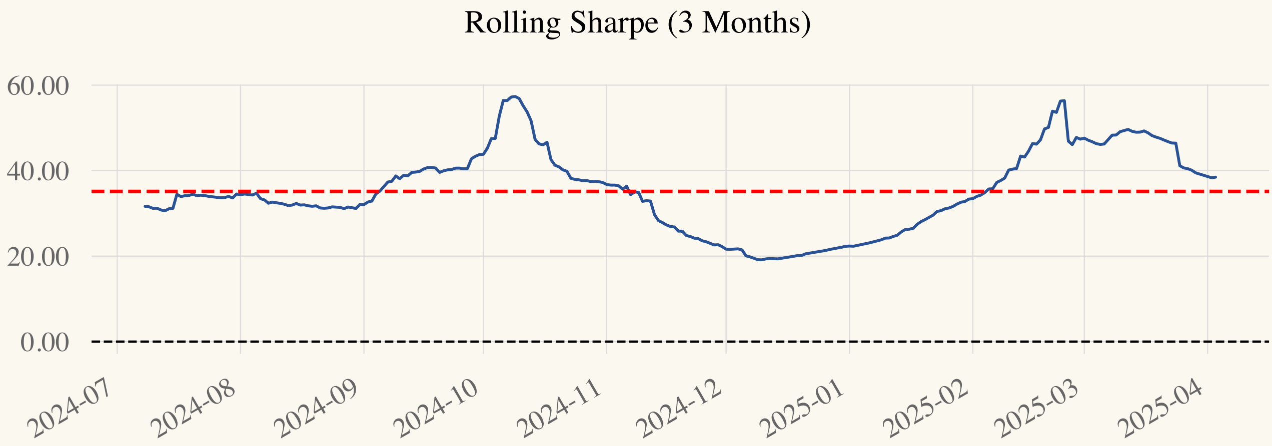

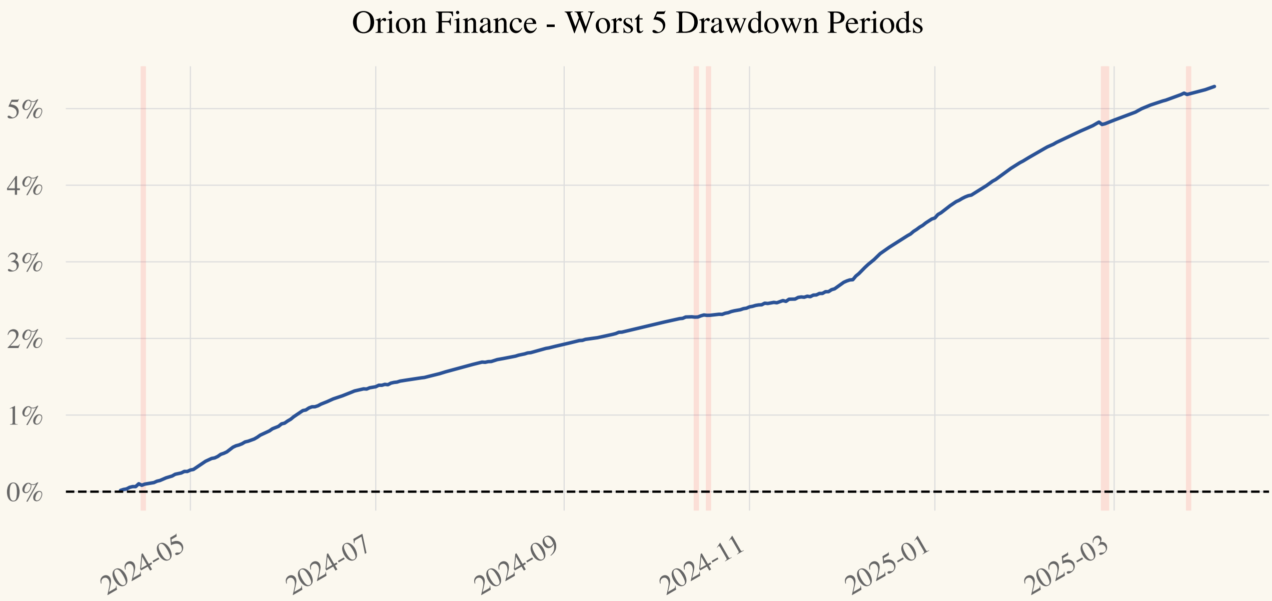

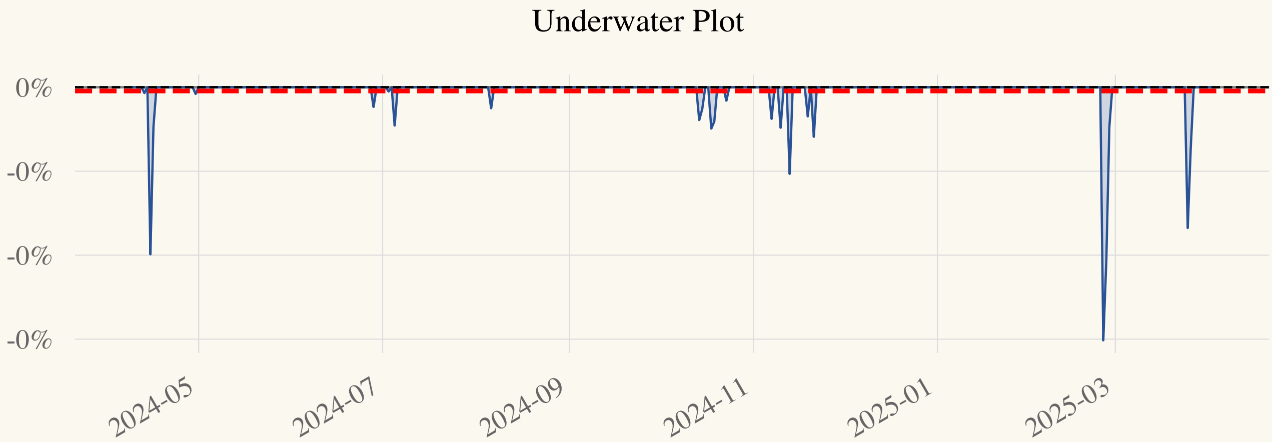

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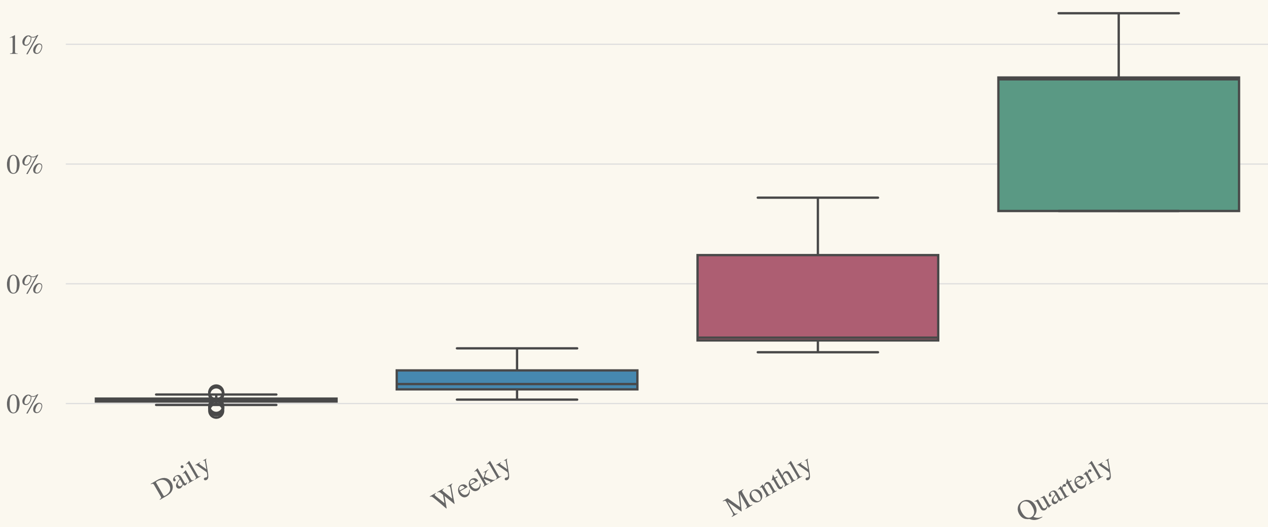
Private and Confidential.

Orion Finance - Return Quantiles



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Key Performance Indicators (KPIs) and Metrics

Metric	Equal Weight	Orion Finance
Sharpe	3.28	28.05
Volatility (ann.)	2.11%	0.19%
Max Drawdown	-1.05%	-0.03%
Daily Value-at-Risk	-0.16%	-0.0%
CAGR %	4.9%	3.67%
Expected Daily	0.02%	0.01%
Expected Monthly	0.53%	0.4%
MTD	0.35%	0.04%
3M	1.96%	1.61%
6M	3.84%	3.03%
1Y	7.07%	5.29%
Longest DD Days	30	3
Avg. Drawdown	-0.12%	-0.01%
Avg. Drawdown Days	4	1

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Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2025-02-25	2025-02-27	-0.03	3
2024-04-15	2024-04-16	-0.02	2
2025-03-25	2025-03-26	-0.02	2
2024-11-13	2024-11-13	-0.01	1
2024-11-21	2024-11-21	-0.01	1