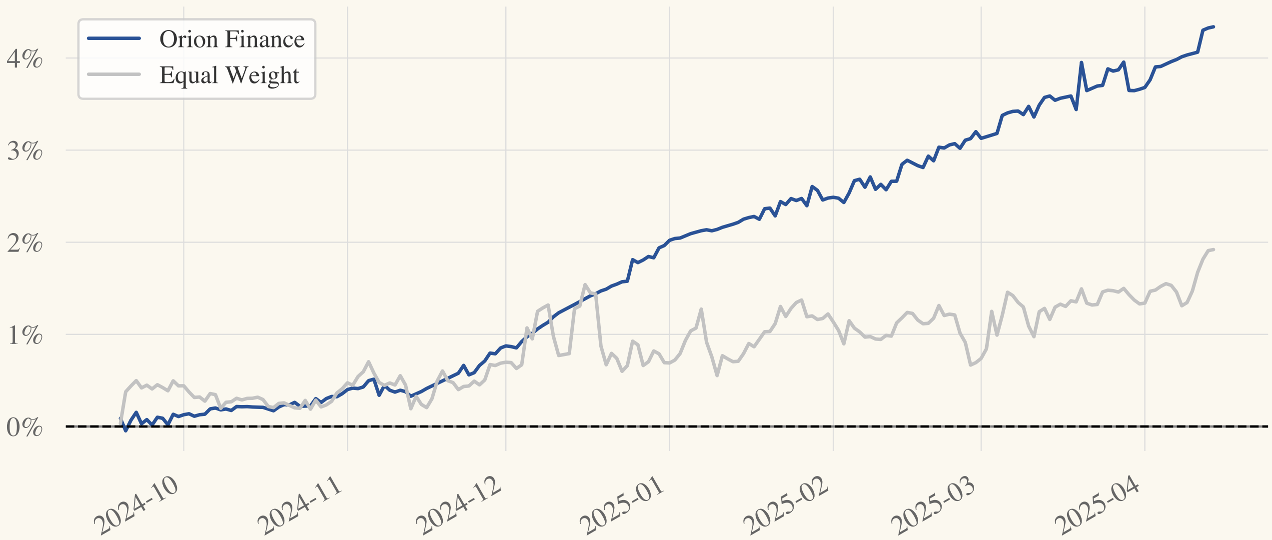
Orion Finance

19 Sep, 2024 - 14 Apr, 2025

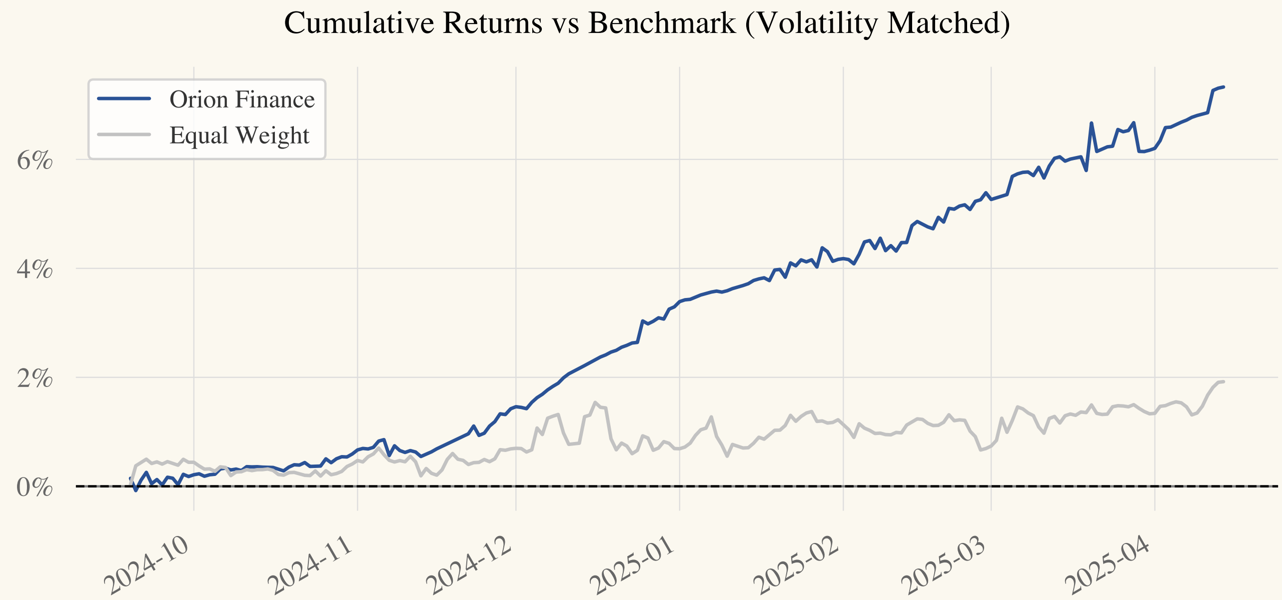
Out-of-Sample Performance Tear Sheets

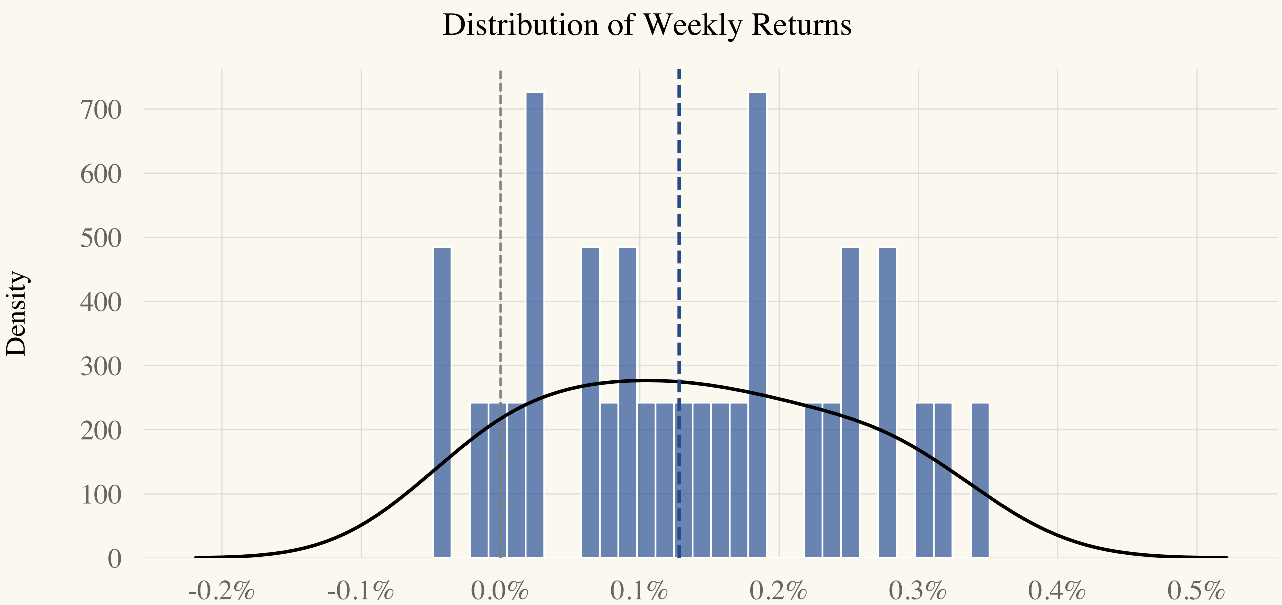
Cumulative Returns vs Benchmark

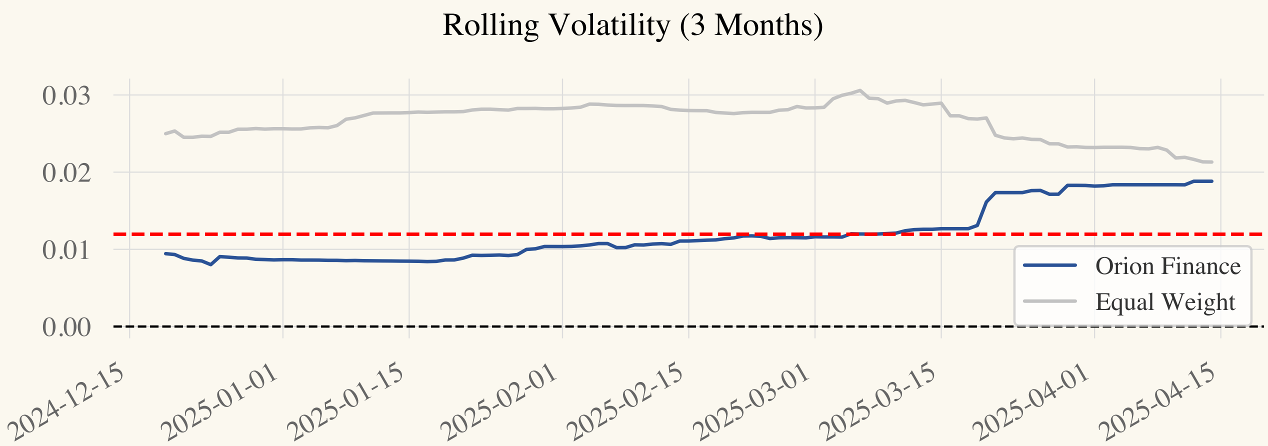


Orion Finance - Weekly Returns (%)

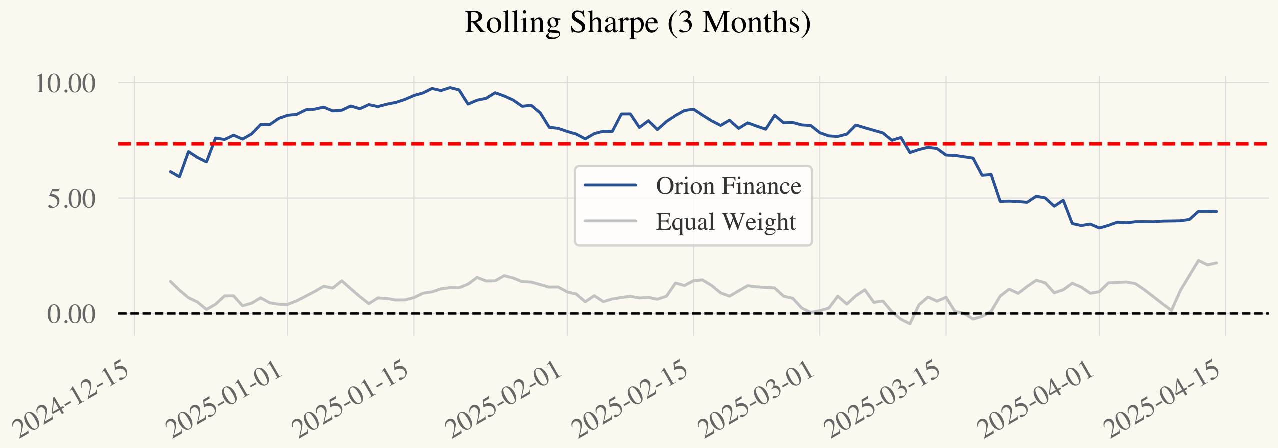
	1	2	3	4	5	6	7	8	9	10	11	12	13
2024-Q3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.15	-0.02
2024-Q4	0.06	0.02	0.02	0.02	0.15	-0.04	0.07	0.12	0.31	0.22	0.25	0.19	0.41
2025-Q1	0.16	0.09	0.07	0.31	-0.07	0.03	0.24	0.20	0.16	0.17	0.22	0.28	-0.19
2025-Q2	0.32	0.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

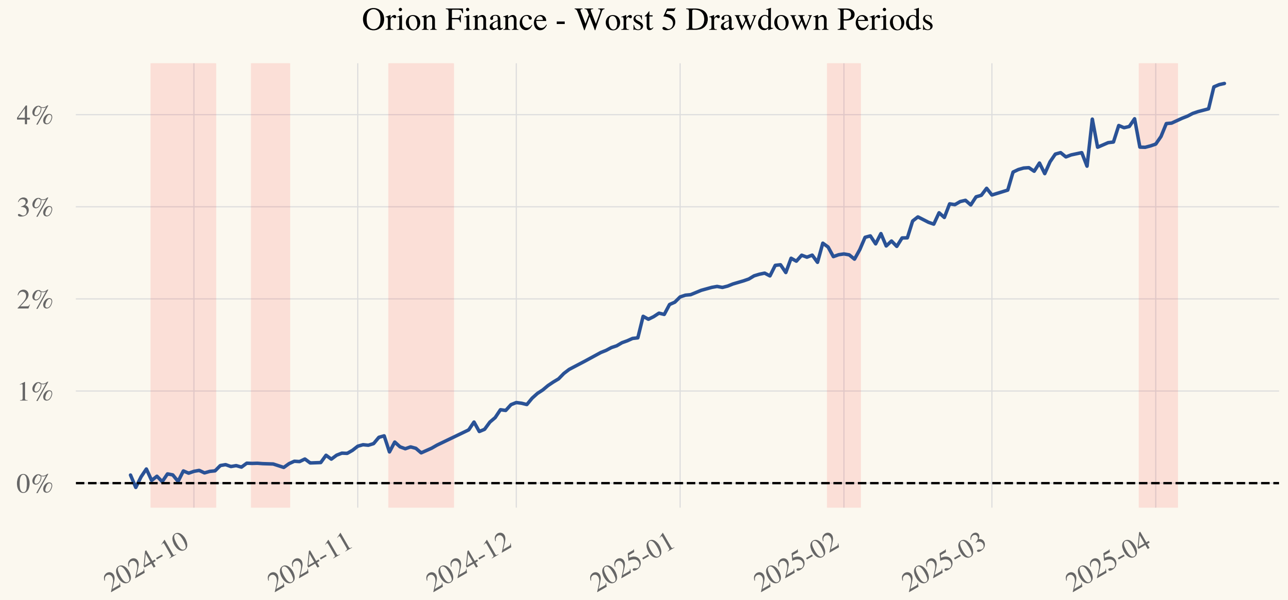


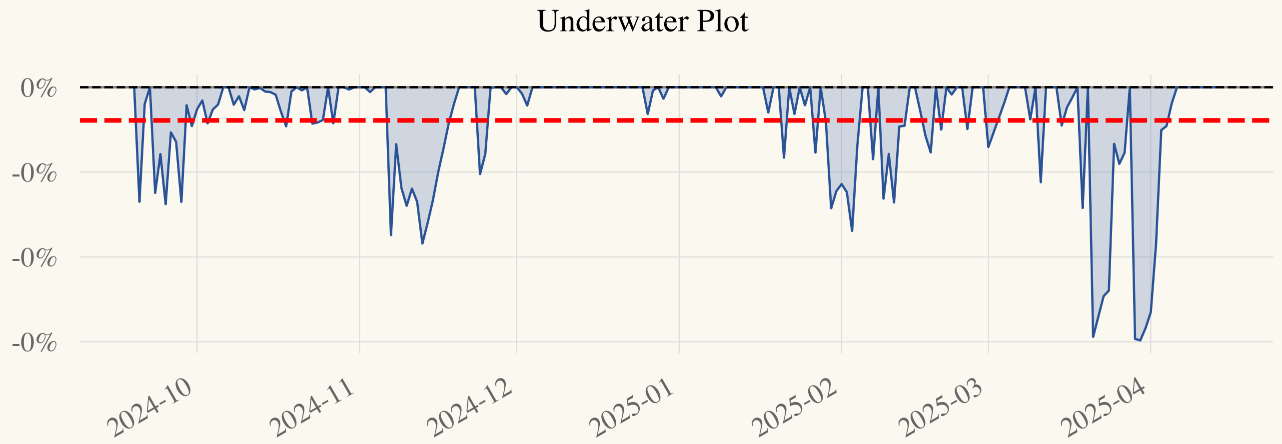




Disclaimer: Past performance may not be indicative of future results.







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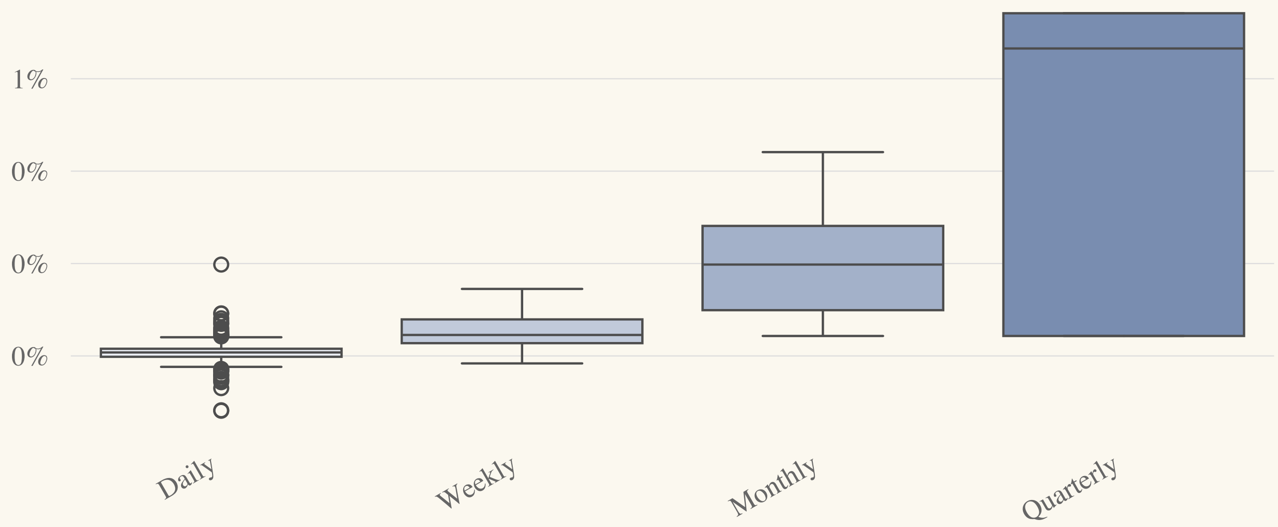
Orion Finance - Return Quantiles



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Key Performance Indicators (KPIs) and Metrics

Metric	Equal Weight	Orion Finance
Sharpe	1.41	5.2
Volatility (ann.)	2.39%	1.43%
Max Drawdown	-0.97%	-0.3%
Daily Value-at-Risk	-0.2%	-0.1%
CAGR %	2.34%	5.31%
Expected Daily	0.01%	0.02%
Expected Monthly	0.24%	0.53%
MTD	0.58%	0.65%
3M	1.21%	2.1%
6M	1.61%	4.11%
1Y	1.92%	4.34%
Longest DD Days	109	13
Avg. Drawdown	-0.45%	-0.08%
Avg. Drawdown Days	32	3

Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2025-03-29	2025-04-05	-0.30	8
2025-03-21	2025-03-27	-0.29	7
2024-11-07	2024-11-19	-0.18	13
2025-01-29	2025-02-04	-0.17	7
2025-03-15	2025-03-19	-0.14	5