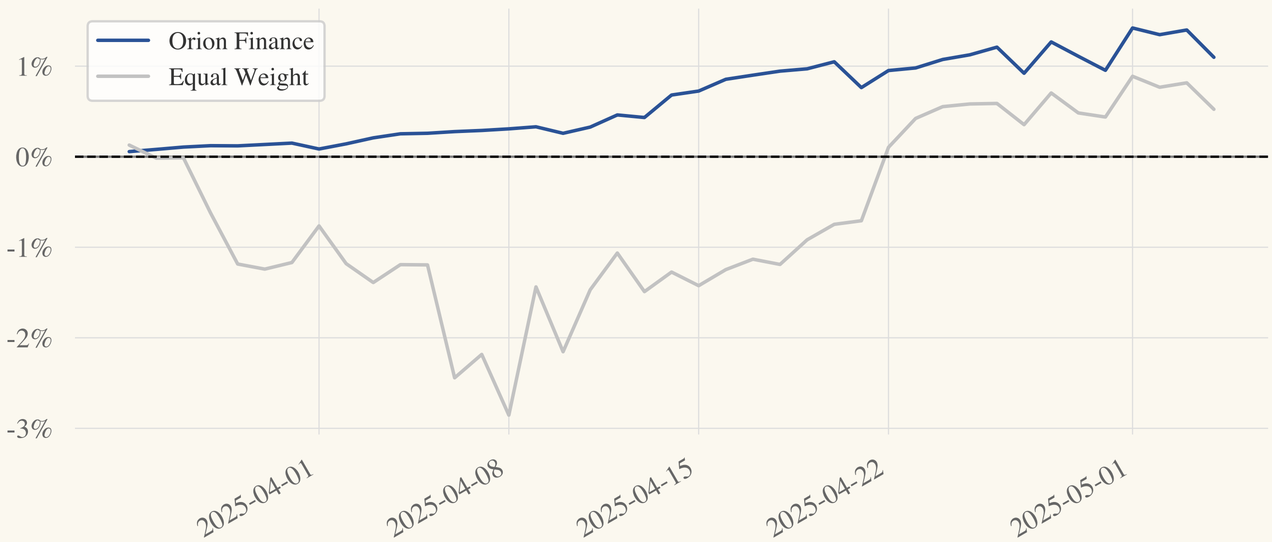
Orion Finance

25 Mar, 2025 - 4 May, 2025

Out-of-Sample Performance Tear Sheets

Cumulative Returns vs Benchmark



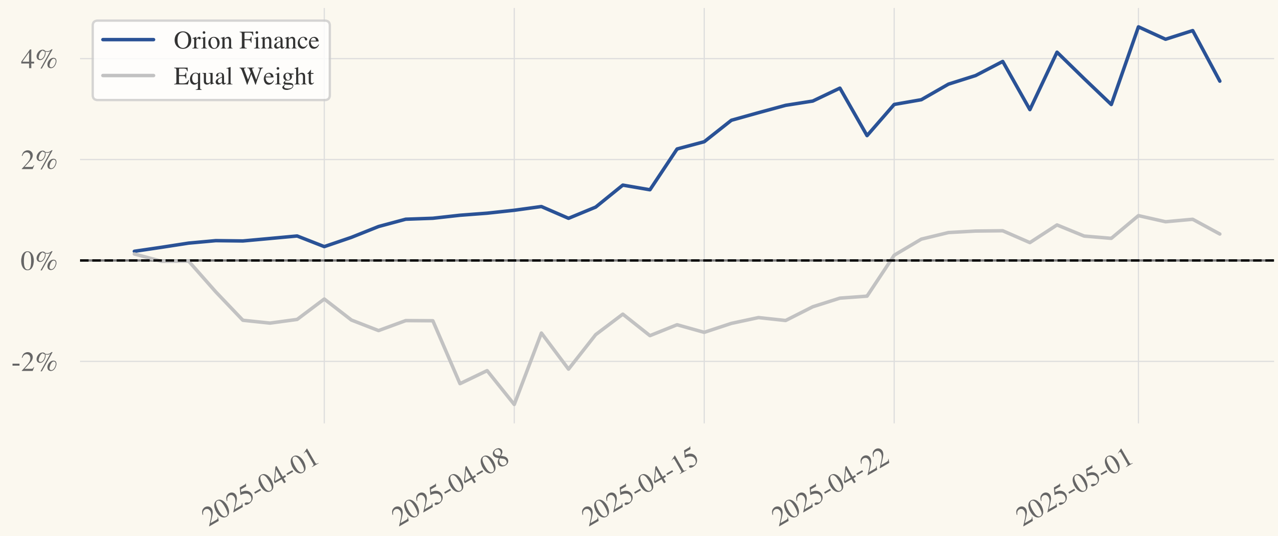
Orion Finance - Weekly Returns (%)

	1	2	3	4	5	12	13
2025-Q1	0.00	0.00	0.00	0.00	0.00	0.06	0.03
2025-Q2	0.22	0.42	0.22	0.16	-0.01	0.00	0.00

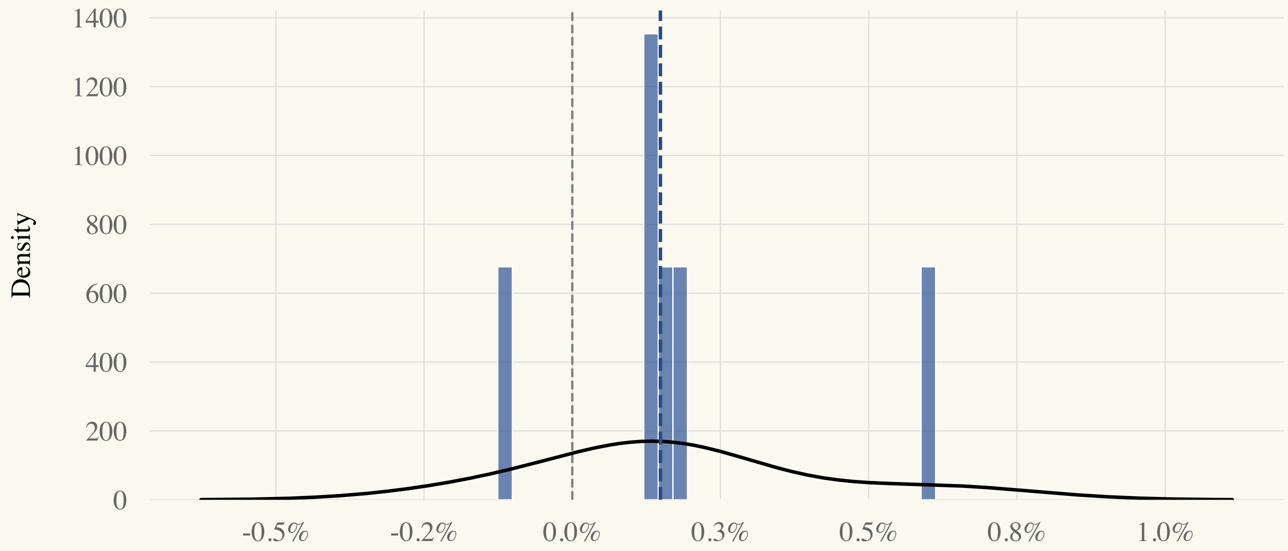
Disclaimer: Past performance may not be indicative of future results.

Private and Confidential.

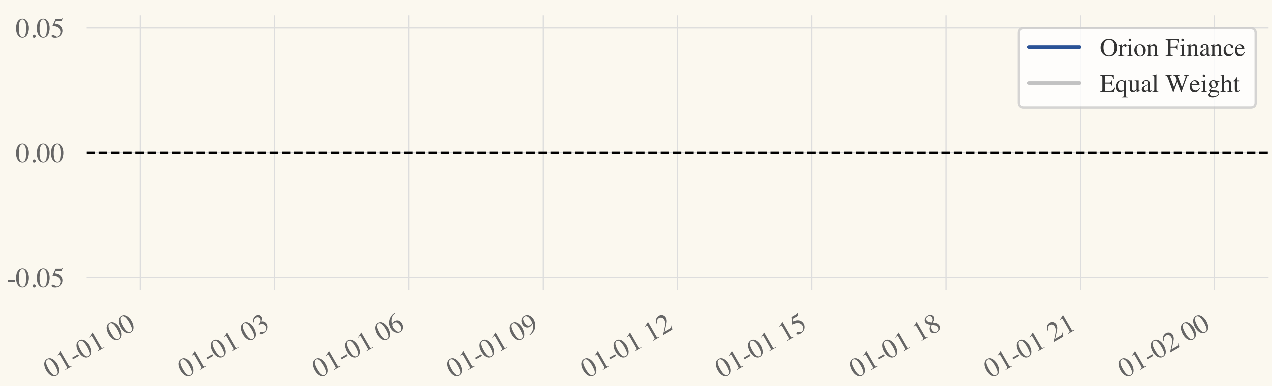
Cumulative Returns vs Benchmark (Volatility Matched)



Distribution of Weekly Returns



Rolling Volatility (3 Months)



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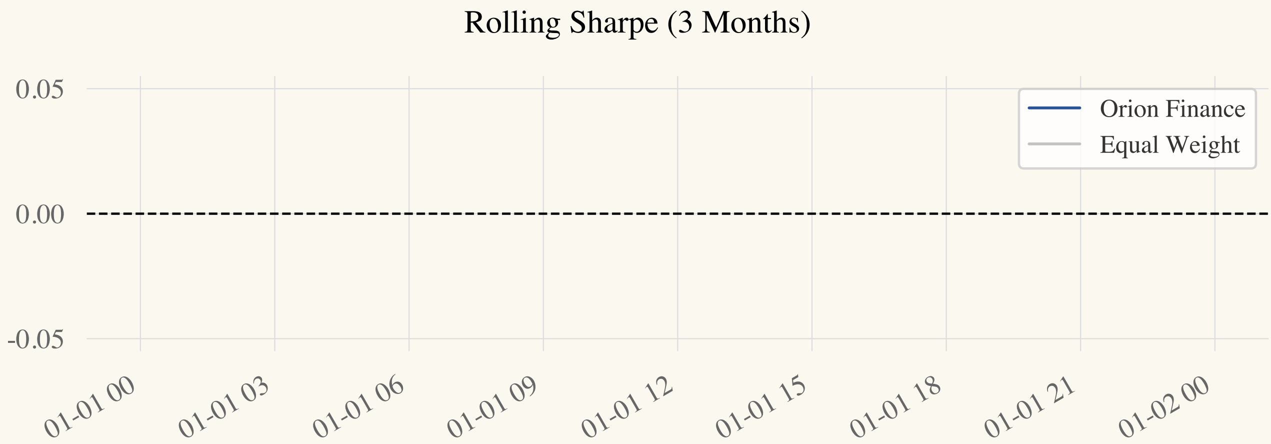

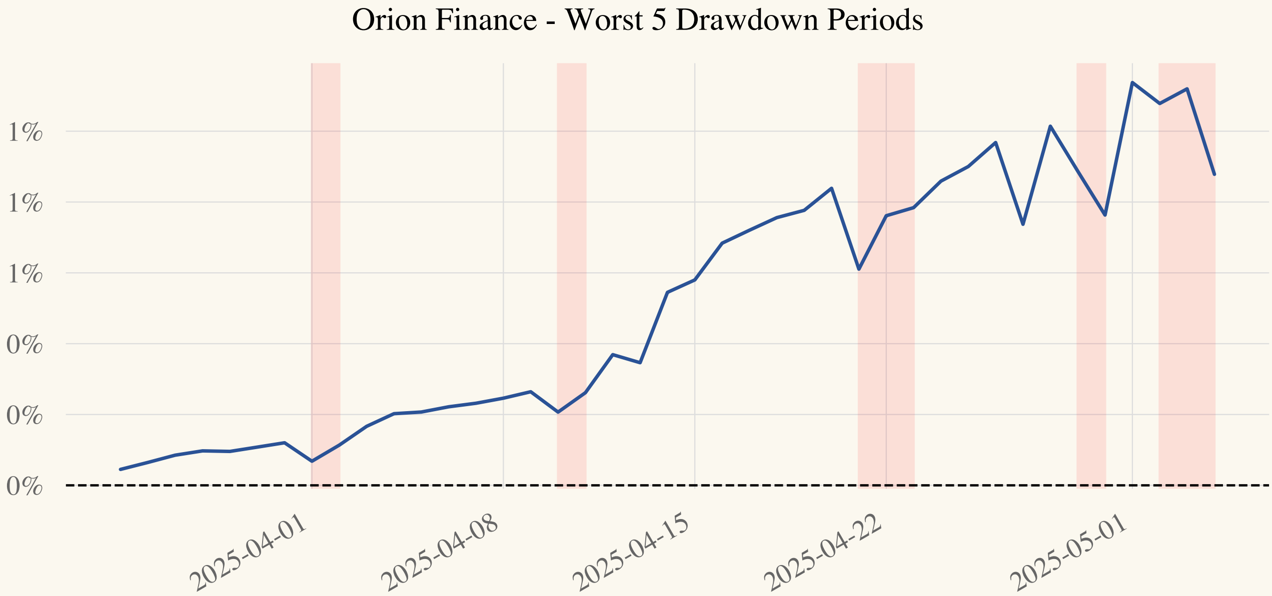

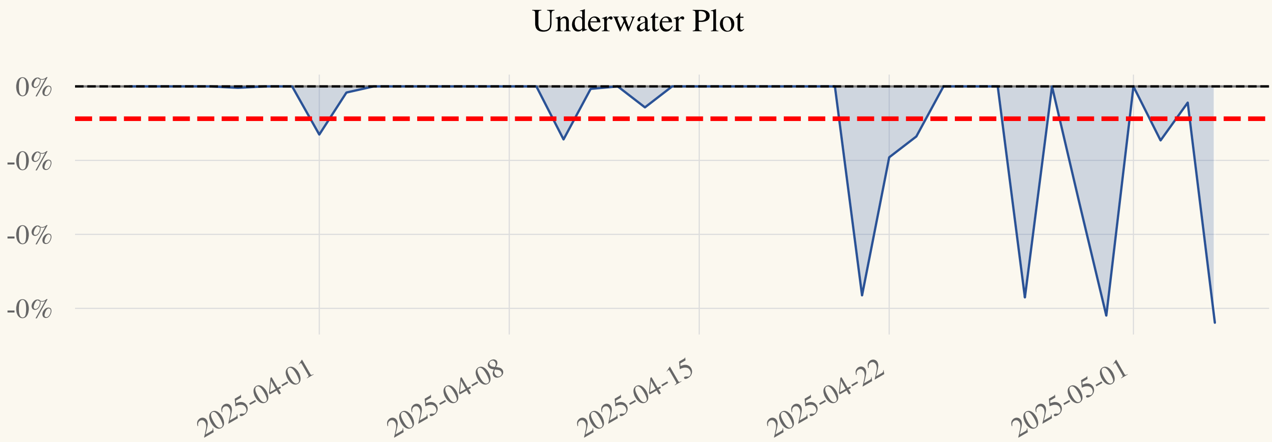

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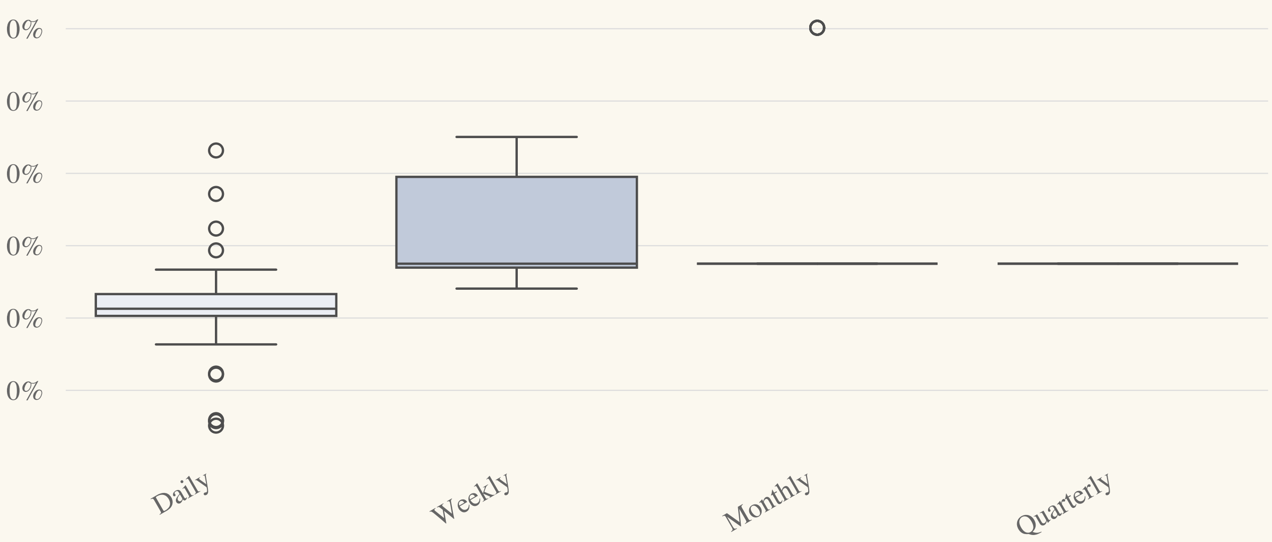
Orion Finance - Return Quantiles



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Key Performance Indicators (KPIs) and Metrics

Metric	Equal Weight	Orion Finance
Sharpe	0.58	3.61
Volatility (ann.)	8.72%	2.7%
Max Drawdown	-2.98%	-0.32%
Daily Value-at-Risk	-0.74%	-0.21%
CAGR %	3.34%	7.12%
Expected Daily	0.01%	0.03%
Expected Monthly	0.17%	0.36%
MTD	0.08%	0.14%
3M	0.52%	1.1%
6M	0.52%	1.1%
1Y	0.52%	1.1%
Longest DD Days	28	3
Avg. Drawdown	-0.96%	-0.17%
Avg. Drawdown Days	8	2

Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2025-05-02	2025-05-04	-0.32	3
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