# Orion Finance

## 10 Aug, 2023 - 16 Mar, 2025

Out-of-Sample Performance Tear Sheets

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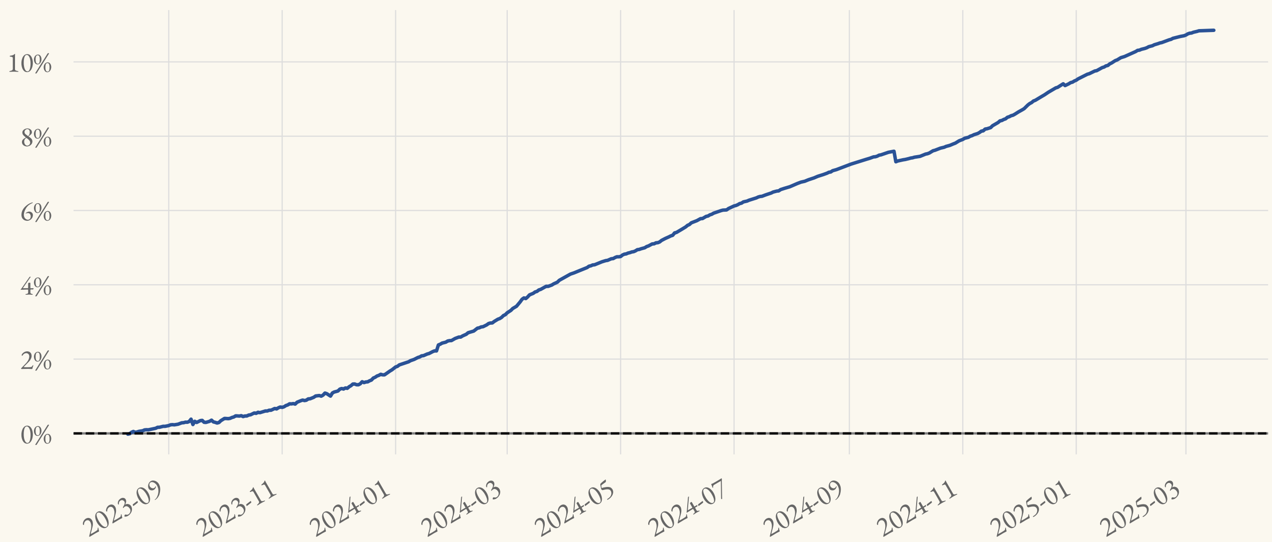
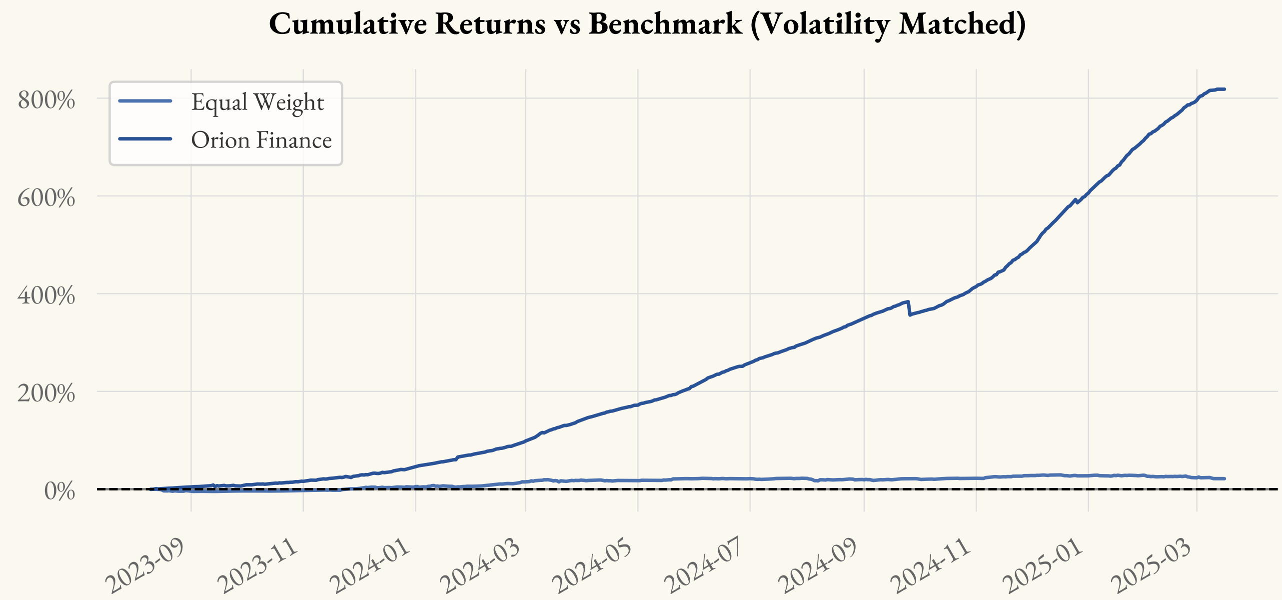
**Cumulative Returns**

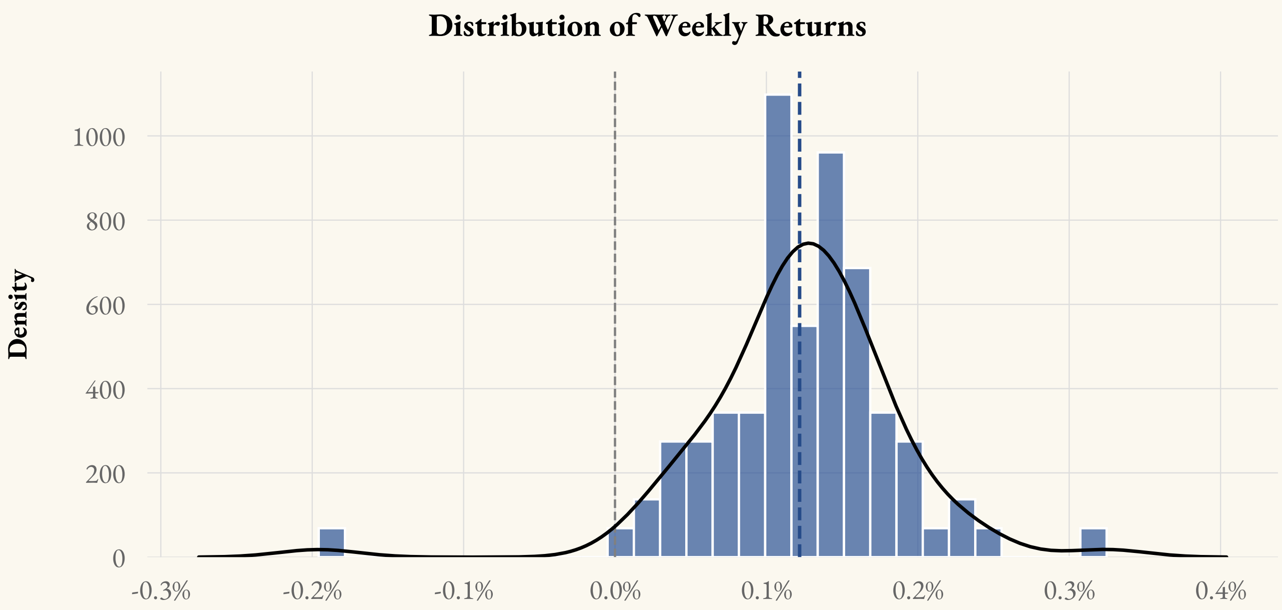


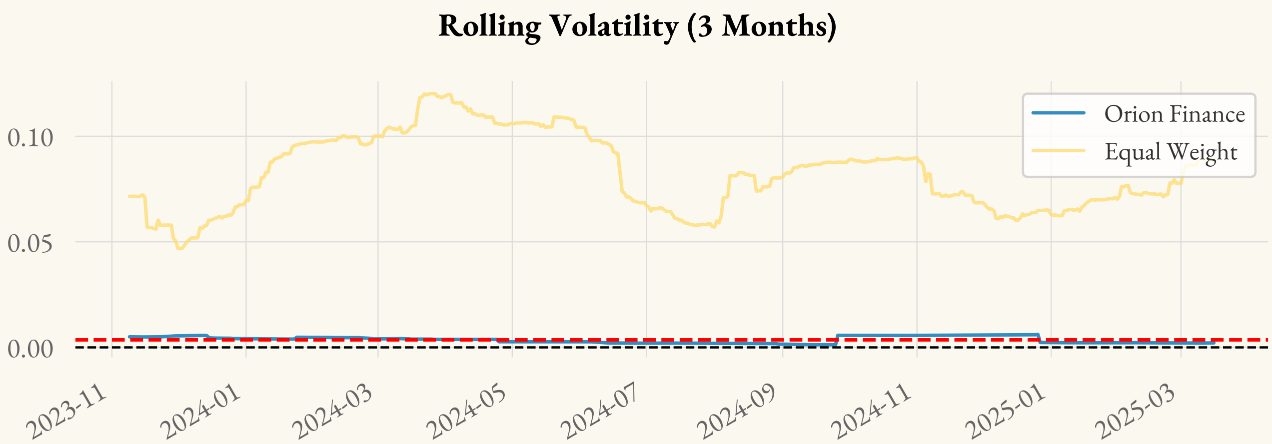

**Orion Finance - Weekly Returns (%)**

| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 2023-Q3 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.06 | 0.07 | 0.07 | 0.06 | 0.01 | 0.03 | 0.05 | 0.10 |
| 2023-Q4 | 0.02 | 0.08 | 0.10 | 0.09 | 0.11 | 0.09 | 0.10 | 0.12 | 0.14 | 0.06 | 0.18 | 0.18 | 0.00 |
| 2024-Q1 | 0.16 | 0.15 | 0.14 | 0.25 | 0.13 | 0.14 | 0.16 | 0.18 | 0.23 | 0.32 | 0.17 | 0.15 | 0.20 |
| 2024-Q2 | 0.15 | 0.15 | 0.11 | 0.11 | 0.11 | 0.11 | 0.13 | 0.16 | 0.19 | 0.21 | 0.15 | 0.14 | 0.10 |
| 2024-Q3 | 0.14 | 0.11 | 0.10 | 0.12 | 0.12 | 0.11 | 0.12 | 0.12 | 0.12 | 0.11 | 0.09 | 0.11 | -0.20 |
| 2024-Q4 | 0.07 | 0.09 | 0.14 | 0.11 | 0.15 | 0.14 | 0.17 | 0.17 | 0.17 | 0.23 | 0.19 | 0.18 | 0.16 |
| 2025-Q1 | 0.17 | 0.14 | 0.17 | 0.15 | 0.14 | 0.11 | 0.11 | 0.11 | 0.10 | 0.06 | 0.01 | 0.00 | 0.00 |

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

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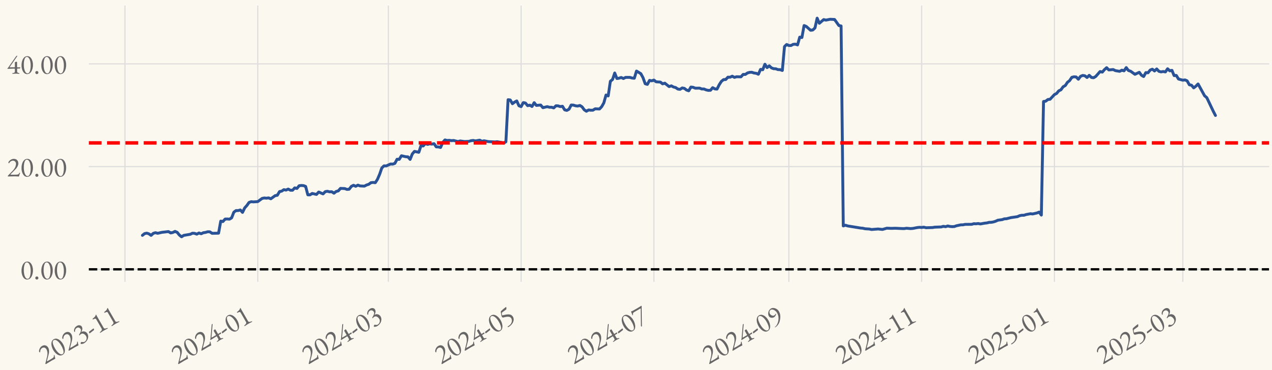
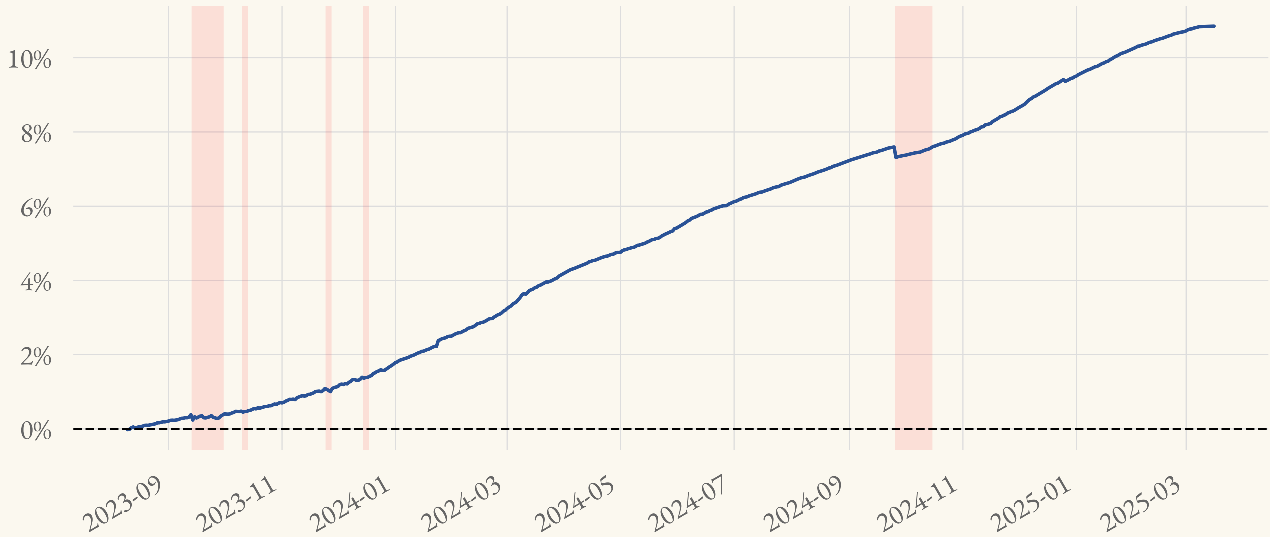
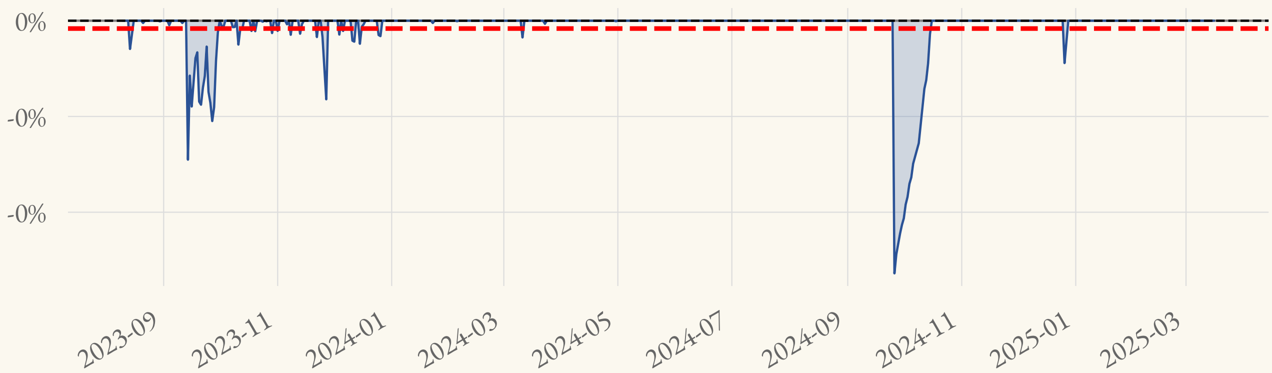
## Rolling Sharpe (3 Months)




## Orion Finance - Worst 5 Drawdown Periods




## Underwater Plot

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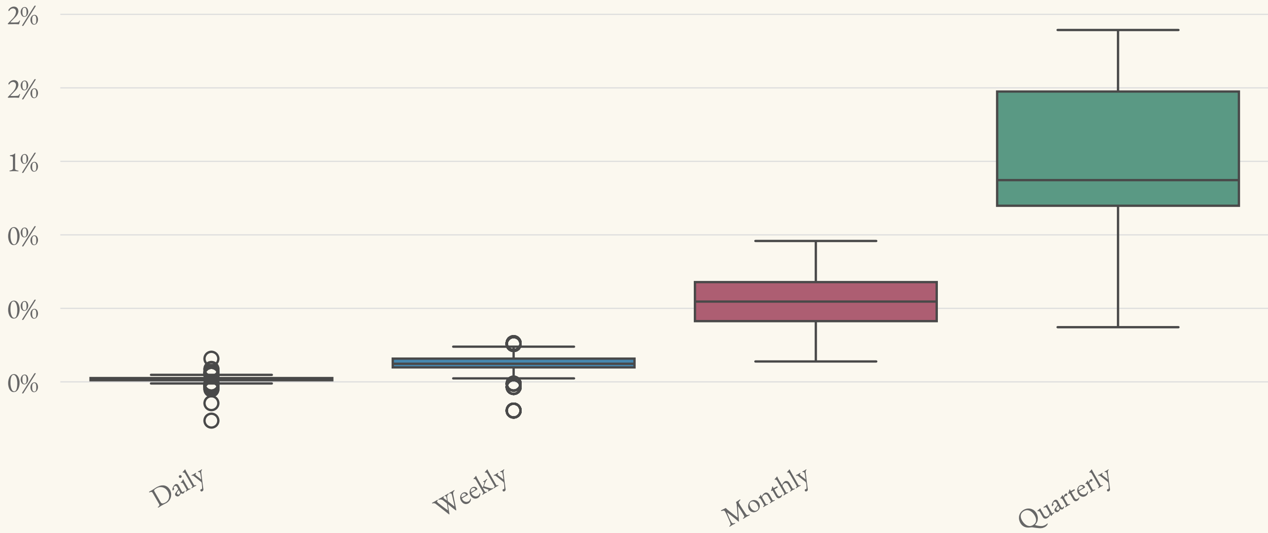
Orion Finance - Return Quantiles

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# Key Performance Indicators (KPIs) and Metrics

| Metric | Equal Weight | Orion Finance |
|---|---|---|
| Sharpe | 1.45 | 16.16 |
| Volatility (ann.) | 8.64% | 0.4% |
| Max Drawdown | -6.39% | -0.26% |
| Daily Value-at-Risk | -0.71% | -0.02% |
| CAGR % | 8.79% | 4.55% |
| Expected Daily | 0.03% | 0.02% |
| Expected Monthly | 0.98% | 0.52% |
| MTD | -1.49% | 0.13% |
| 3M | -6.04% | 1.59% |
| 6M | 1.87% | 3.17% |
| 1Y | 2.88% | 6.82% |
| Longest DD Days | 105 | 20 |
| Avg. Drawdown | -1.0% | -0.02% |
| Avg. Drawdown Days | 14 | 2 |

## Worst 5 Drawdowns

| Started | Recovered | Drawdown | Days |
|---|---|---|---|
| 2024-09-26 | 2024-10-15 | -0.26 | 20 |
| 2023-09-14 | 2023-09-30 | -0.15 | 17 |
| 2023-11-25 | 2023-11-27 | -0.08 | 3 |
| 2024-12-26 | 2024-12-28 | -0.04 | 3 |
| 2023-08-14 | 2023-08-15 | -0.03 | 2 |