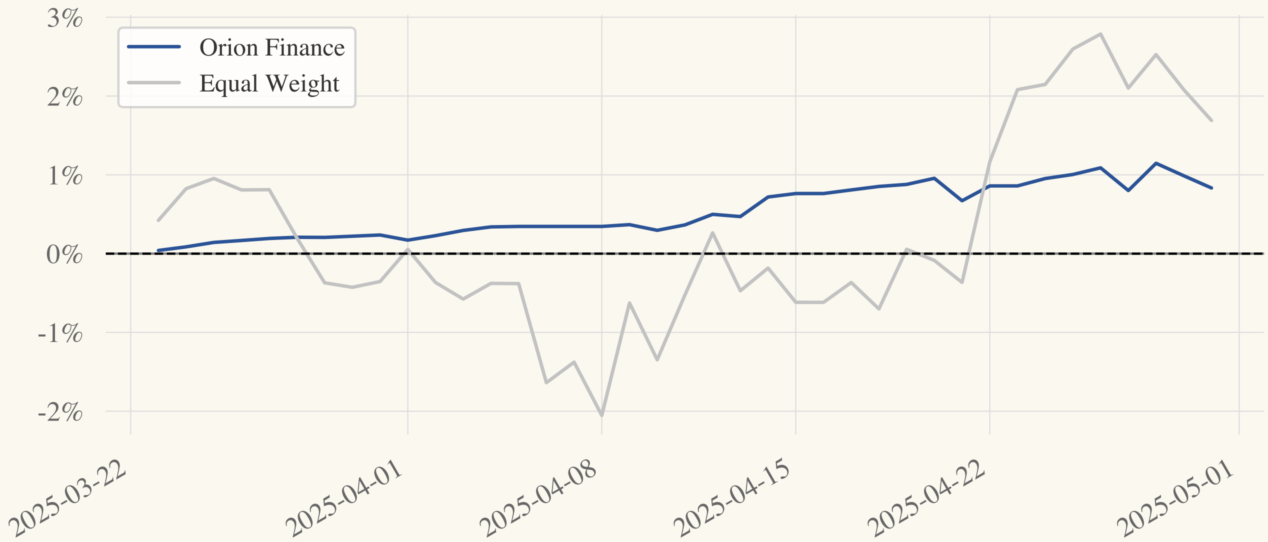
Orion Finance

23 Mar, 2025 - 30 Apr, 2025

Out-of-Sample Performance Tear Sheets

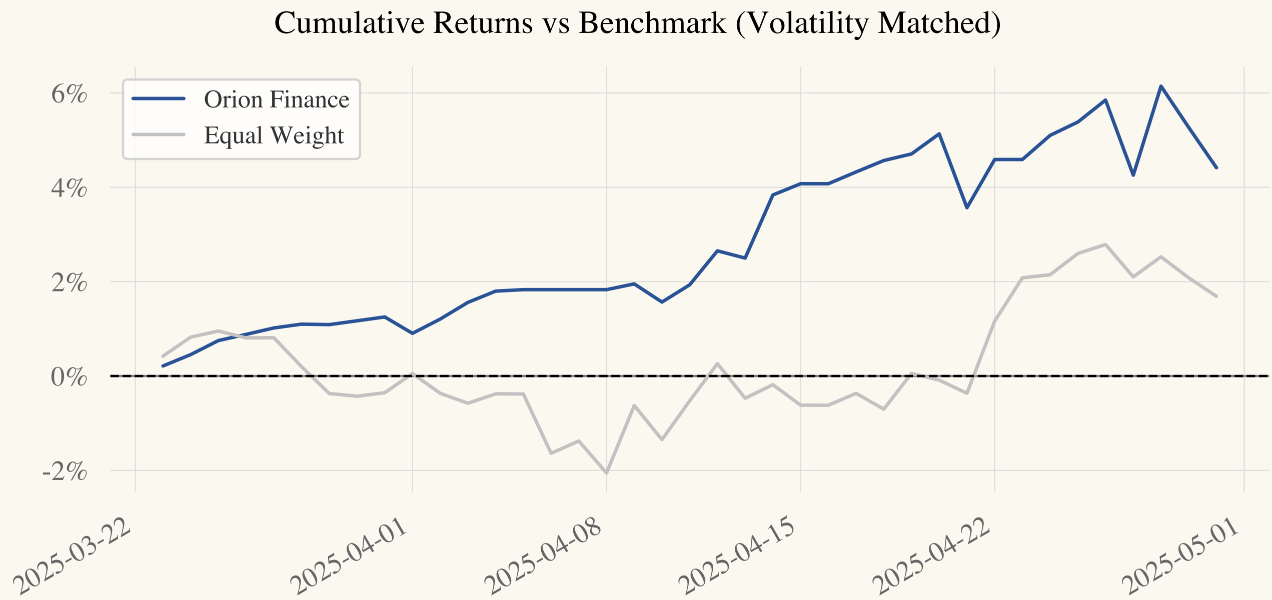
Cumulative Returns vs Benchmark

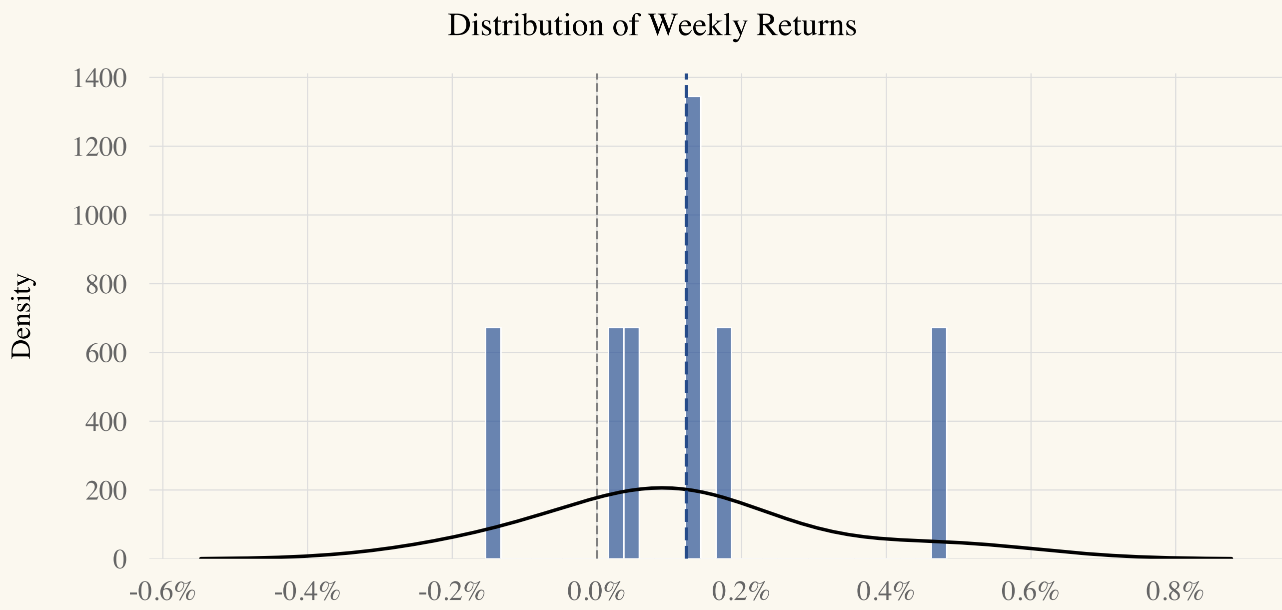


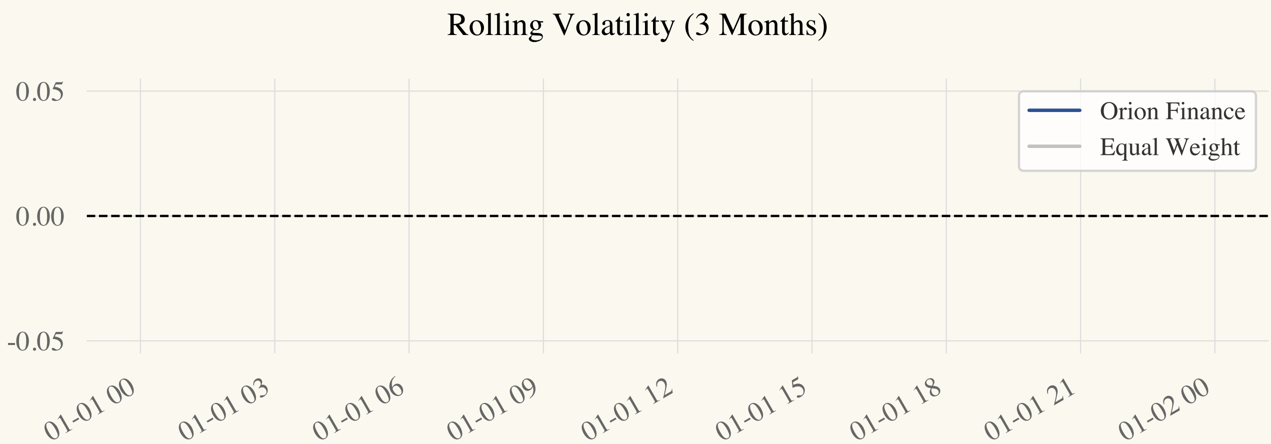
Orion Finance - Weekly Returns (%)

	1	2	3	4	5	12	13
2025-Q1	0.00	0.00	0.00	0.00	0.00	0.14	0.03
2025-Q2	0.17	0.42	0.10	0.13	-0.15	0.00	0.00

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







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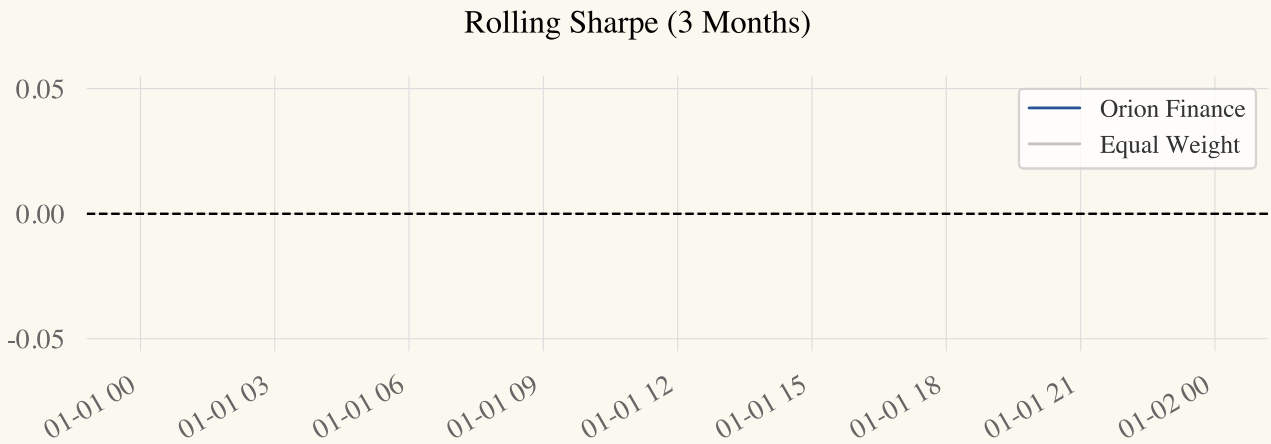
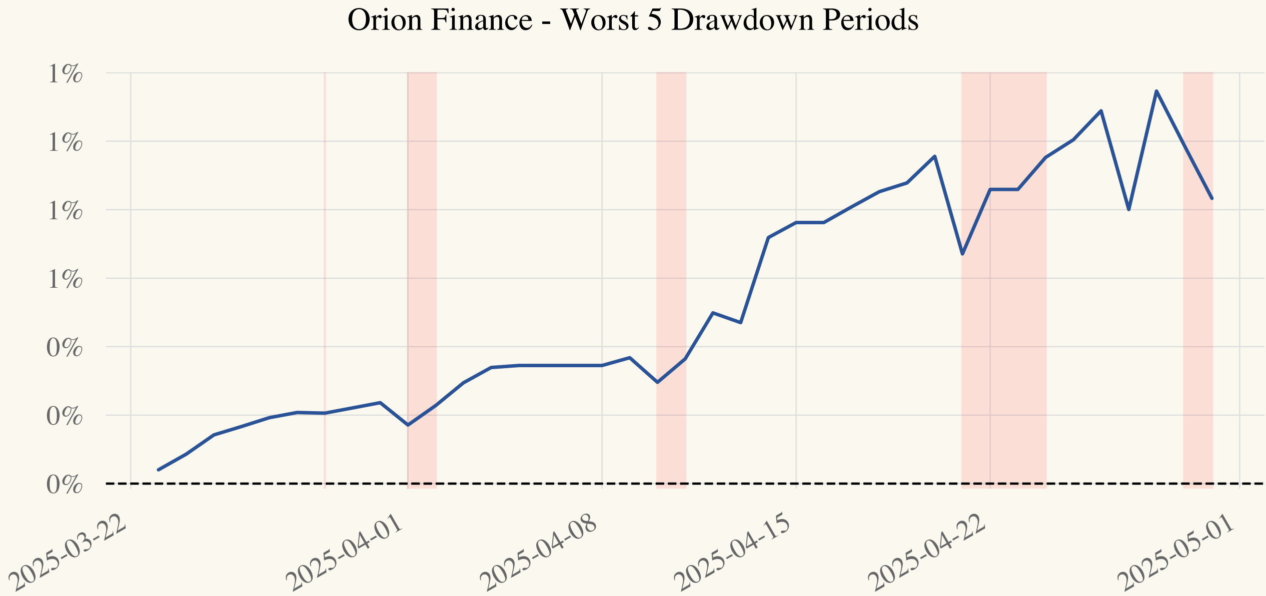
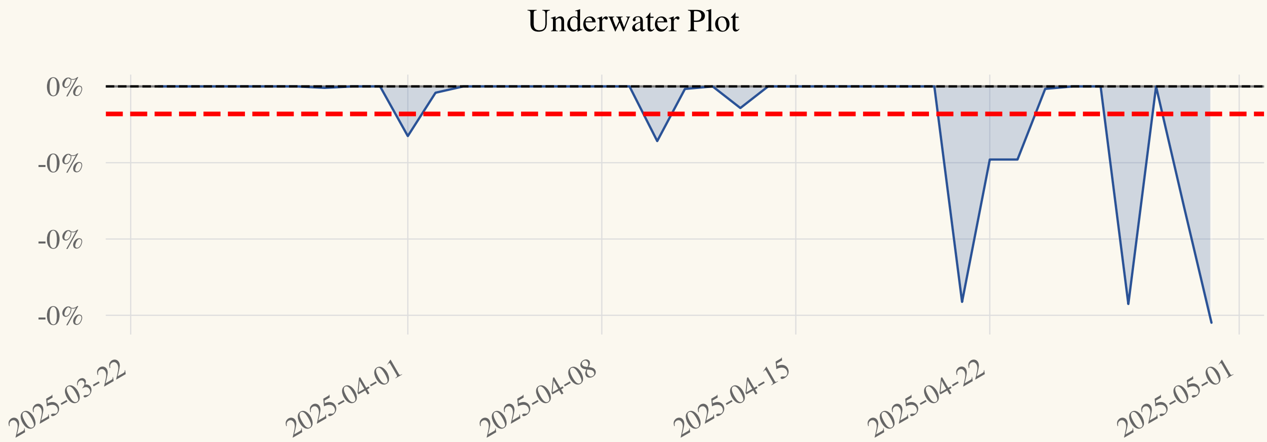
Private and Confidential.







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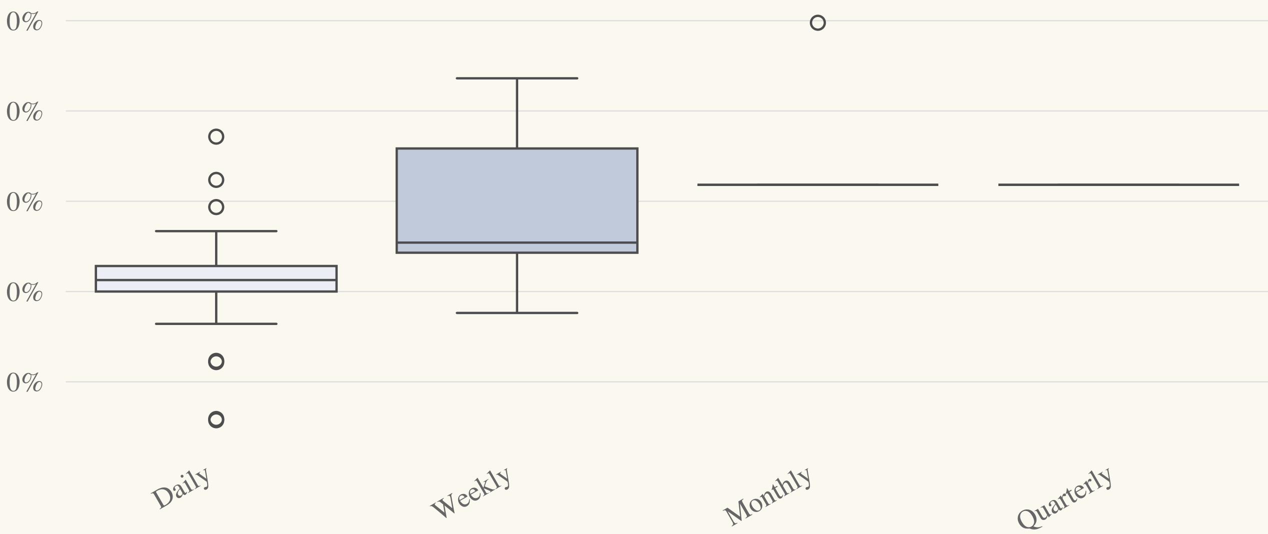
Orion Finance - Return Quantiles



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Key Performance Indicators (KPIs) and Metrics

Metric	Equal Weight	Orion Finance
Sharpe	1.43	3.6
Volatility (ann.)	11.42%	2.16%
Max Drawdown	-2.98%	-0.31%
Daily Value-at-Risk	-0.94%	-0.16%
CAGR %	11.75%	5.66%
Expected Daily	0.04%	0.02%
Expected Monthly	0.84%	0.42%
MTD	2.05%	0.6%
3M	1.69%	0.83%
6M	1.69%	0.83%
1Y	1.69%	0.83%
Longest DD Days	27	4
Avg. Drawdown	-2.02%	-0.15%
Avg. Drawdown Days	16	2

Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2025-04-29	2025-04-30	-0.31	2
2025-04-27	2025-04-27	-0.29	1
2025-04-21	2025-04-24	-0.28	4
2025-04-10	2025-04-11	-0.07	2
2025-04-01	2025-04-02	-0.07	2