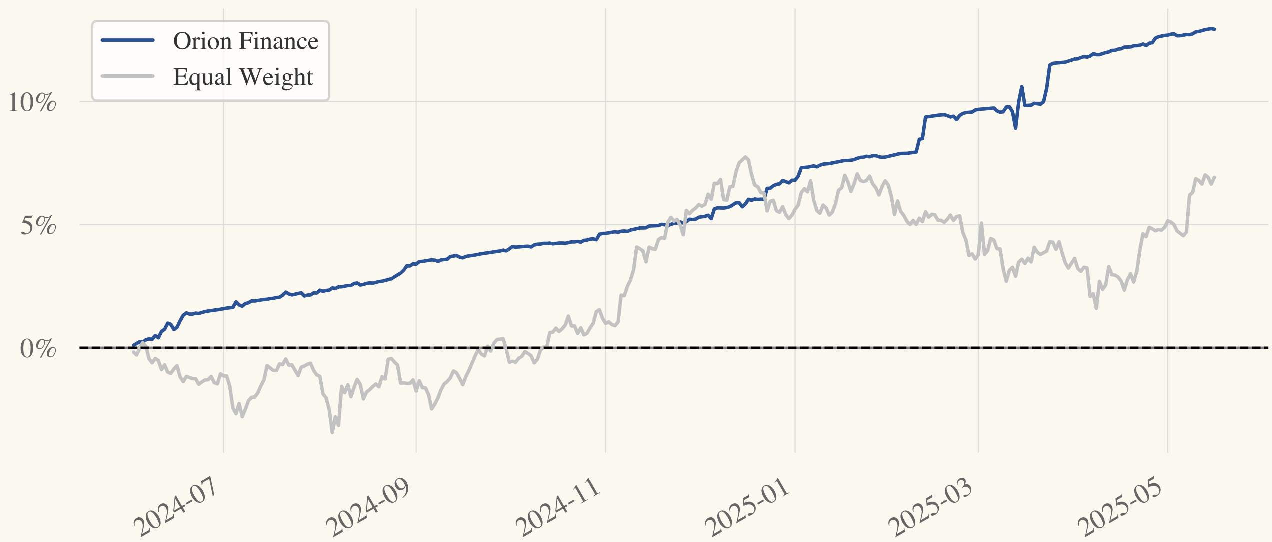
Orion Finance

2 Jun, 2024 - 16 May, 2025

Out-of-Sample Performance Tear Sheets

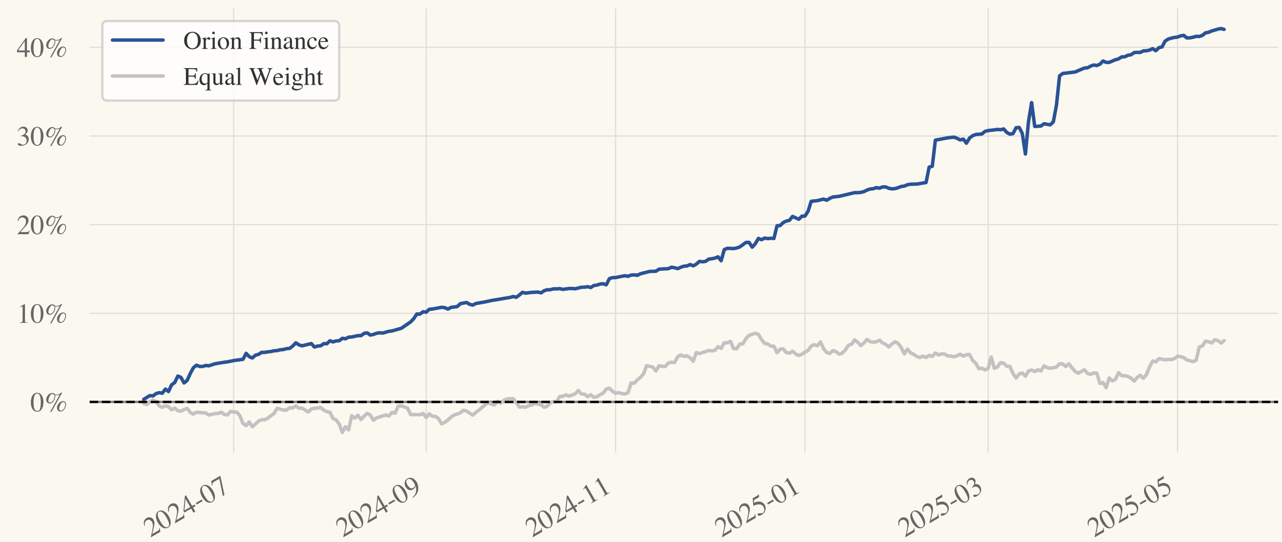
Cumulative Returns vs Benchmark



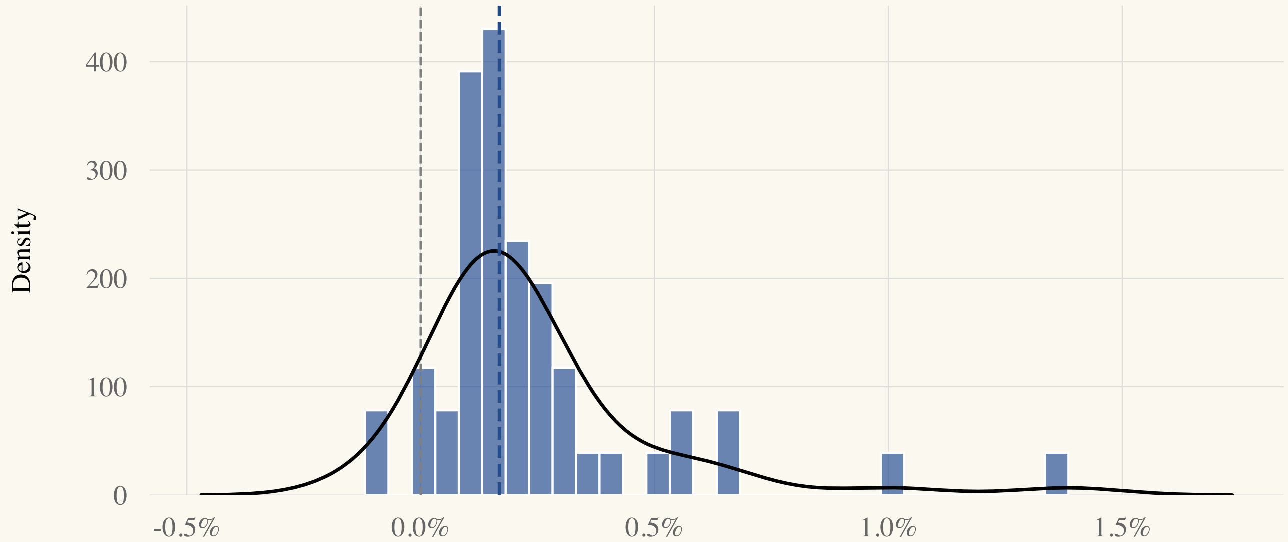
Orion Finance - Weekly Returns (%)

2024-Q2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.10	0.40	0.33	0.55	0.17
2024-Q3	0.12	0.27	0.29	-0.12	0.19	0.18	0.09	0.25	0.50	0.11	0.17	0.13	0.14
2024-Q4	0.15	0.12	0.03	0.14	0.26	0.12	0.14	0.10	0.23	0.36	0.04	0.29	0.73
2025-Q1	0.55	0.13	0.15	0.06	0.13	0.56	0.90	0.08	0.15	0.06	0.06	1.55	0.16
2025-Q2	0.16	0.20	0.14	0.33	0.02	0.20	0.02	0.00	0.00	0.00	0.00	0.00	0.00
	1	2	3	4	5	6	7	8	9	10	11	12	13

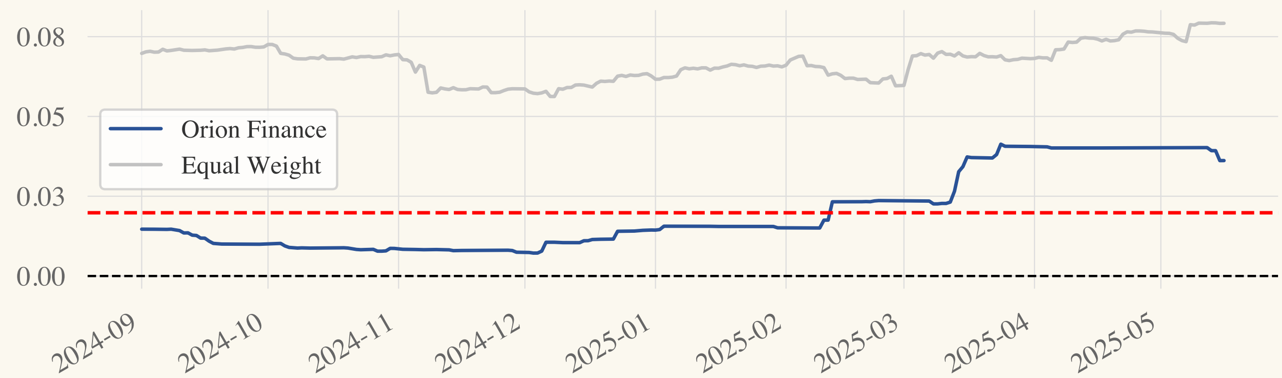
Cumulative Returns vs Benchmark (Volatility Matched)



Distribution of Weekly Returns



Rolling Volatility (3 Months)



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

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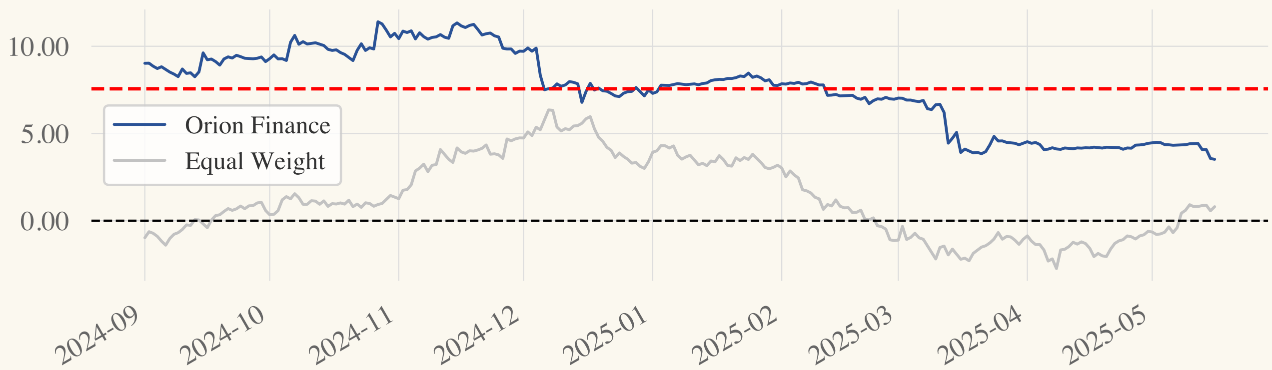
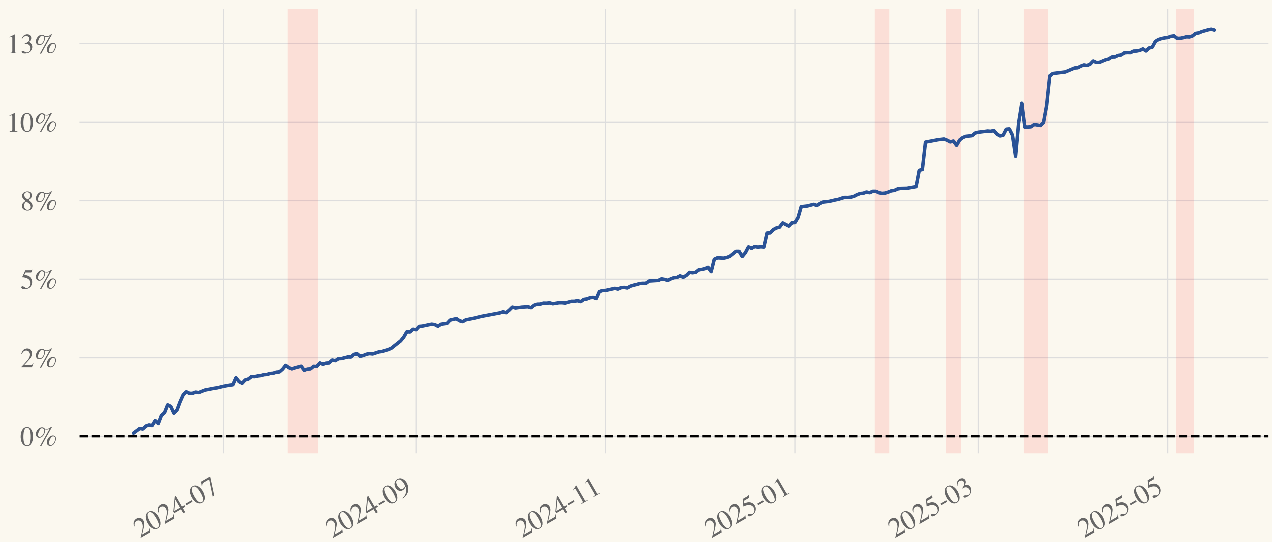
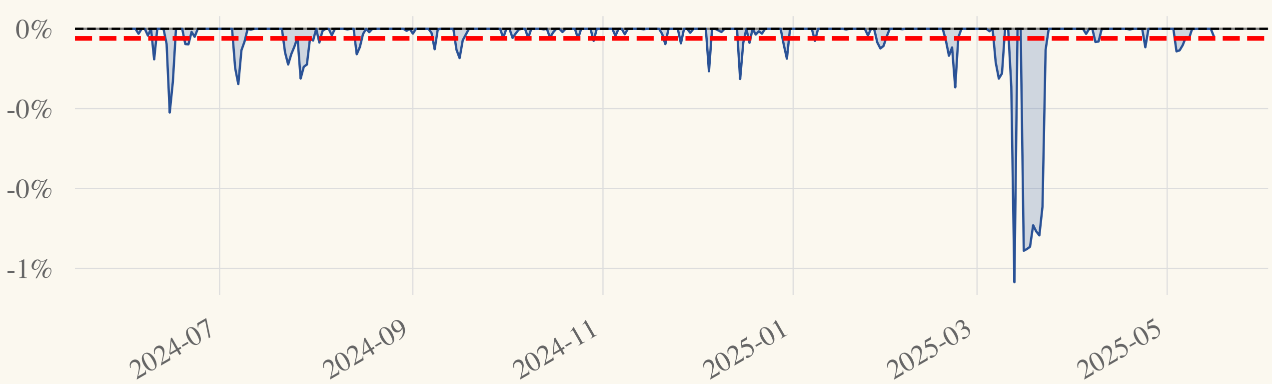
Rolling Sharpe (3 Months)



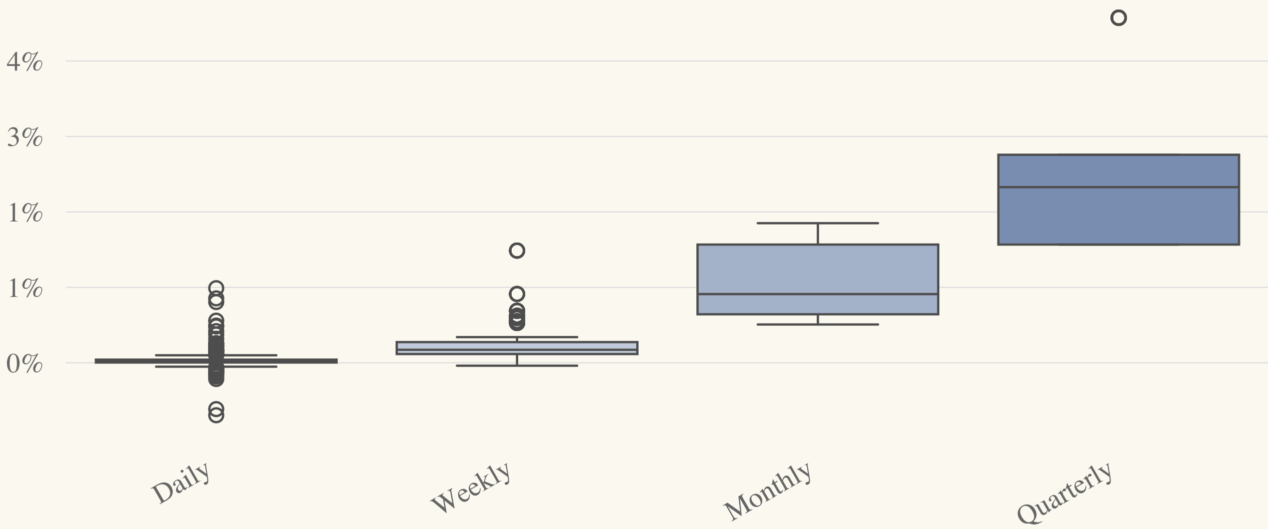
Orion Finance - Worst 5 Drawdown Periods



Underwater Plot



Orion Finance - Return Quantiles



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Key Performance Indicators (KPIs) and Metrics

Metric	Equal Weight	Orion Finance
Sharpe	1.06	5.41
Volatility (ann.)	6.82%	2.35%
Max Drawdown	-5.71%	-0.79%
Daily Value-at-Risk	-0.57%	-0.17%
CAGR %	4.97%	9.21%
Expected Daily	0.02%	0.03%
Expected Monthly	0.56%	1.02%
MTD	1.94%	0.22%
3M	1.45%	3.2%
6M	2.72%	7.61%
1Y	6.92%	12.93%
Longest DD Days	151	10
Avg. Drawdown	-0.9%	-0.08%
Avg. Drawdown Days	20	2

Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2025-03-12	2025-03-13	-0.79	2
2025-03-16	2025-03-23	-0.69	8
2024-06-14	2024-06-16	-0.26	3
2025-02-19	2025-02-23	-0.18	5
2024-07-06	2024-07-09	-0.17	4