Rugira

Monthly Performance Report

(Sample / Simulated Data)

Period: Last 12 months ending September 2025

Rugira AG · Zug, Switzerland

Executive Summary

Starting Equity: CHF 100,000.00

Ending Equity: CHF 105,247.32

Net Return: +5.2% (vs last month +2.8%)

Volatility (ann.): 7.9%

Sharpe Ratio: 1.42

Max Drawdown: -8.3%

Total Trades: 247

Active Strategies: 3

Connected Venues: 5

Today's P&L: USD 1,247.83

Note: Simulated data for demonstration; non-custodial software; no investment advice. Mixed currencies shown (USD/CHF).

Performance Overview

Monthly Returns (Last 12 Months)

Month	Return %	Cumulative %
Feb 2024	+0.8%	+0.8%
Mar 2024	-1.2%	-0.4%
Apr 2024	+1.5%	+1.1%
May 2024	+0.3%	+1.4%
Jun 2024	+2.1%	+3.5%
Jul 2024	-0.5%	+3.0%
Aug 2024	+0.9%	+3.9%
Sep 2024	+1.3%	+5.2%
Oct 2024	-0.8%	+4.4%
Nov 2024	+0.6%	+5.0%
Dec 2024	+0.4%	+5.4%
Jan 2025	-0.2%	+5.2%

The portfolio showed consistent performance over the past 12 months, with positive returns in 8 out of 12 months. The strongest performance was recorded in June 2024 (+2.1%), while the largest monthly loss was in March 2024 (-1.2%).

Risk Metrics & Limits

Current Risk Metrics

Daily VaR (95%): CHF 1,234.56

Realized Volatility: 7.9% annualized

Max Single-Day Loss: CHF -2,156.78

Average Position Size: CHF 15,234.00

Risk Guardrails Configured

- Stop-Loss/Take-Profit: ENABLED
- Daily Drawdown Cap: ENABLED (Max 3%)
- Kill-Switch: ENABLED
- Position Limits: ACTIVE

Risk Limit Breaches

0 risk-limit breaches recorded in the reporting period. All automated risk controls functioned as configured.

Performance Breakdowns

By Strategy

Strategy	P&L	Hit Ratio	Trades
Grid Trading	+2.1%	62%	98
Momentum	+3.4%	58%	87
Arbitrage	-0.3%	71%	62

By Venue

Venue	Volume %	Fees Paid	Avg Slippage
Binance	52%	CHF 234.56	2.1 bps
Coinbase Pro	28%	CHF 156.78	1.8 bps
OKX	20%	CHF 98.45	2.5 bps

Trading & Fees Summary

Order Statistics

Total Orders: 524

Fill Ratio: 89.3%

Maker Orders: 67%

Taker Orders: 33%

Fee Analysis

Total Fees Paid: CHF 489.79

Effective Fee Rate: 4.2 bps

Slippage (avg): 2.1 bps

Implementation Shortfall: 6.3 bps

Compliance & Audit

Data Integrity

All trading actions are tenant-scoped, time-stamped with millisecond precision, and fully exportable. See the accompanying Audit Extract sample CSV for detailed transaction-level data.

Data Lineage

- All timestamps in UTC
- Hash-chain verification implemented
- Daily root hashes computed
- Full audit trail maintained

Compliance Status

No compliance violations detected during the reporting period. All KYT (Know Your Transaction) checks passed successfully.

Disclaimers & Methodology

Important Disclaimers

- This report contains SIMULATED DATA for demonstration purposes only
- Not financial advice or investment recommendations
- Non-custodial execution - user maintains full control
- Past performance does not indicate future results
- All figures are indicative only

Methodology Notes

- Returns calculated using time-weighted methodology
- FX conversions: Values shown in USD/CHF using single EOD FX rate
- Fees include trading fees, not platform subscription costs
- Slippage measured as difference between decision price and execution price

Data Quality

This sample report demonstrates the format and content of actual performance reports. In production, all data would be sourced from authenticated trading venues and verified through our audit system.