

# Rugira — Monthly Performance Report

Sample / Simulated Data

Period: Last 12 months ending Aug 2025

Rugira AG • Zug, Switzerland

This document is a demonstration artifact generated from simulated data. It is not investment advice.

Starting Equity

Ending Equity

Net Return

**100,000.00 CHF**

**105,227.28 CHF**

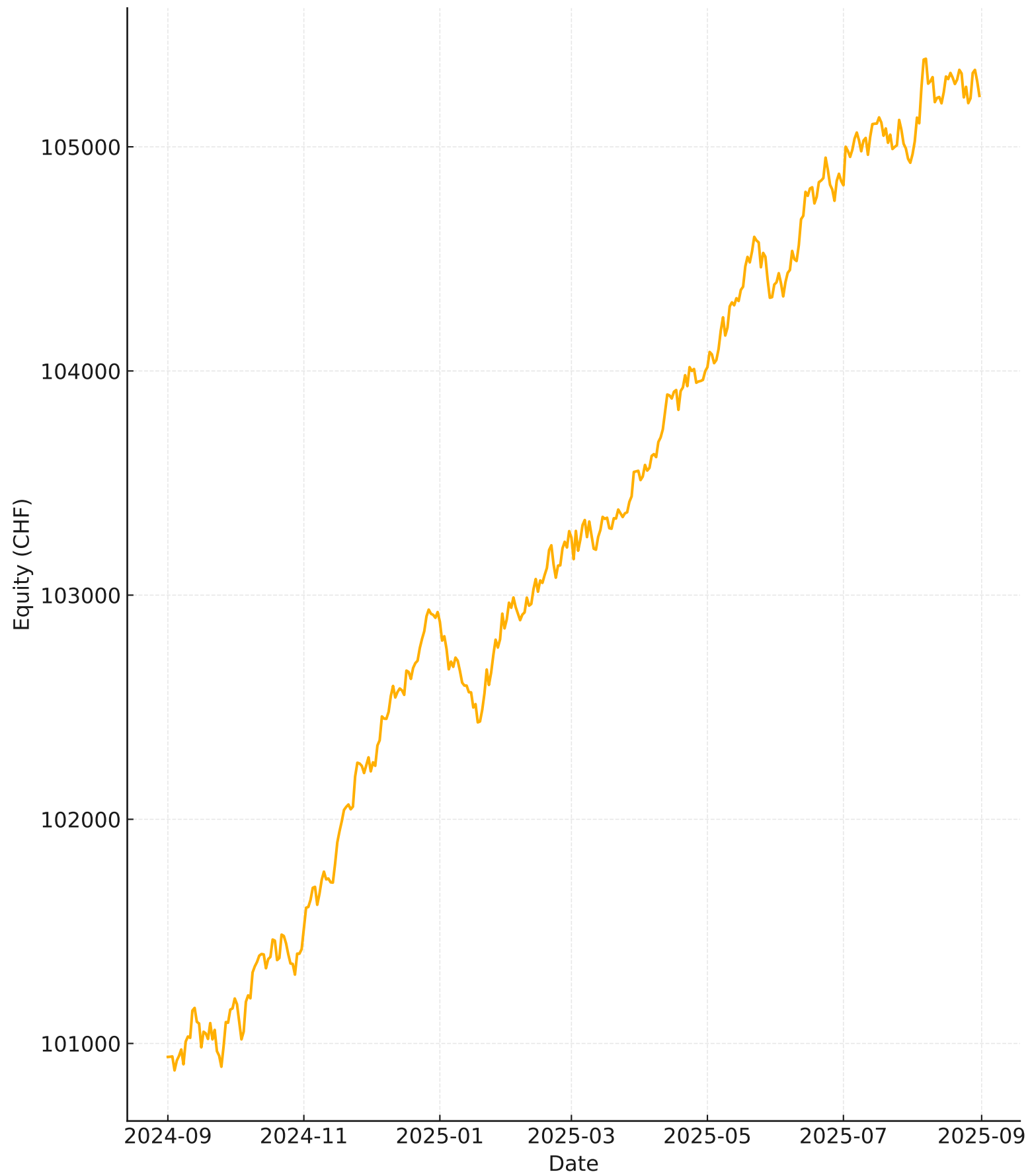
**5.23%**

# Executive Summary

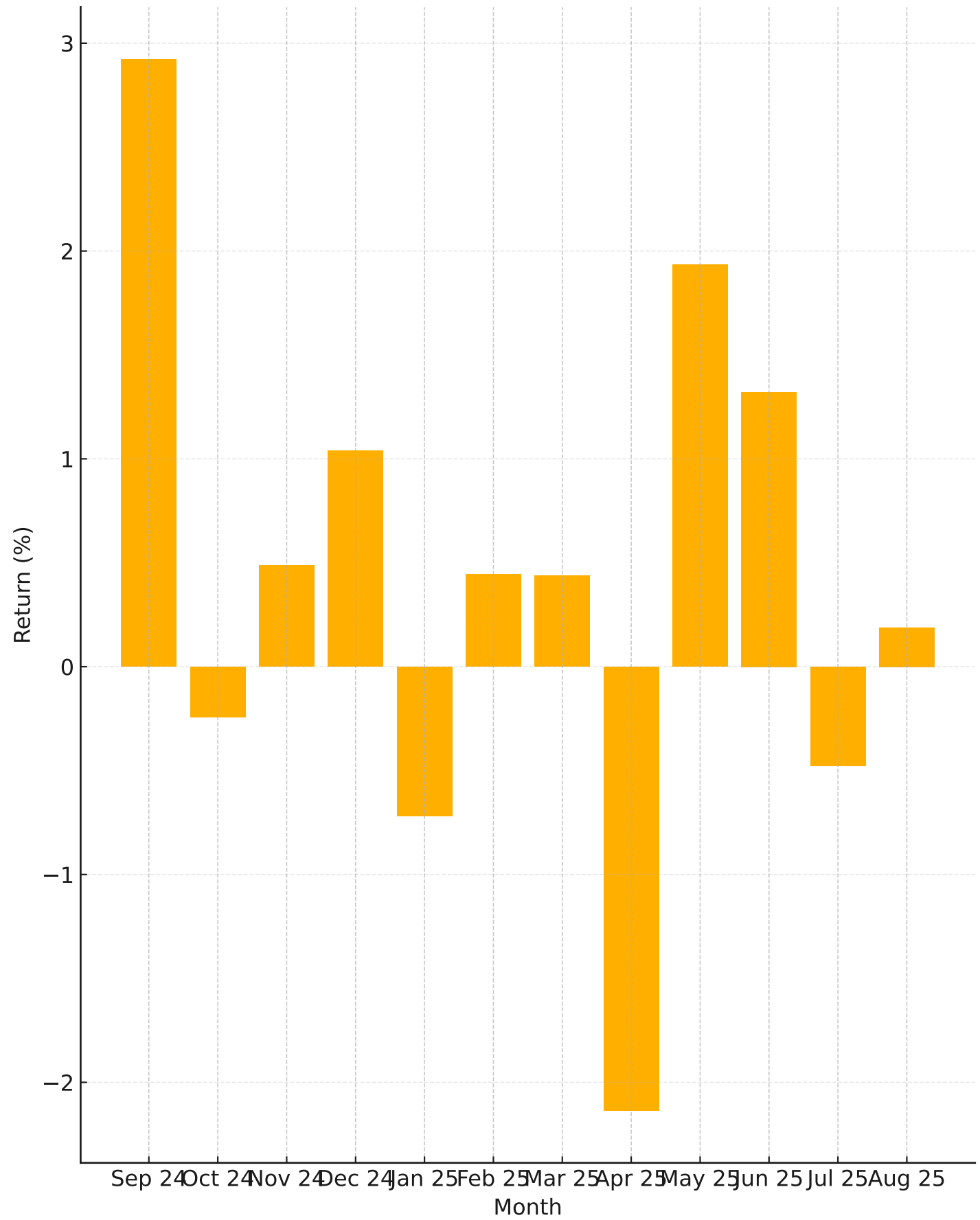
- Net return: 5.23% over 12 months; Sharpe ratio 1.42; annualised volatility 7.9%.
- Max drawdown: -0.5% from peak; trades executed: 247; strategies: 3; venues: 5.
- Today's P&L snapshot: \$1,247.83 (approx.).
- Guardrails enabled: stop-loss / take-profit, daily drawdown cap, emergency kill-switch.
- All execution events are time-stamped, tenant-scoped, and exportable for compliance review.

Note: Figures are generated from simulated data and reflect indicative behavior only.

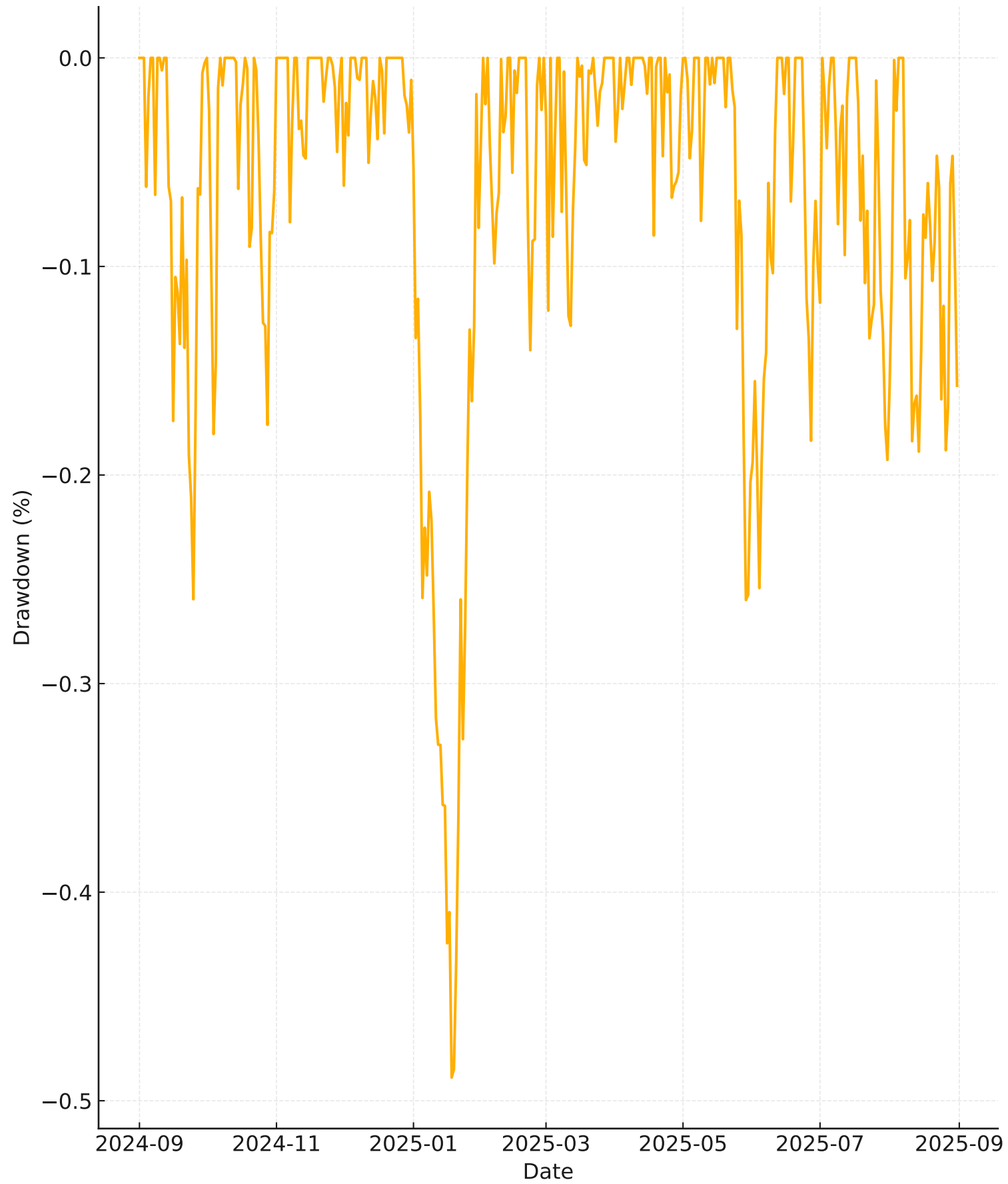
# Equity Curve (Daily)



# Monthly Returns



# Drawdown (from Peak)



# Risk Metrics & Limits

- Annualised volatility: 7.9% • Sharpe ratio: 1.42 • Max drawdown: -0.5%
- Limit framework: position size caps; daily drawdown cap; stop-loss/take-profit; kill-switch available.
- Pre-trade checks enforced in paper mode; venue throttling observed and handled automatically.

## Strategy breakdown (P&L %, Hit Rate %):

Strategy	P&L %	Hit Rate %
Grid	2.1	58
Momentum	3.4	54
Arbitrage	-0.3	51

Venue	Notional %	Fees (bps)
Binance	52	7.5
Coinbase Pro	28	8.9
OKX	20	9.2

# Trading, Fees & Compliance Notes

- Orders & fills: 247 simulated fills across BTC/USDT, ETH/USDT, SOL/EUR. Maker/taker split is estimated; effective fees averaged single-digit bps.
- Slippage: computed as  $VWAP_{fill} - decision\ quote$  over decision quote; both positive and negative instances observed.
- All events are logged with UTC timestamps, tenant/account IDs, venue, market, and decision latency metrics. Export the CSV audit extract for detailed review.
- This report is reproducible from the same data seed; numbers may vary slightly if regenerated.

Disclaimer: Simulated data. Non-custodial software. No investment advice.