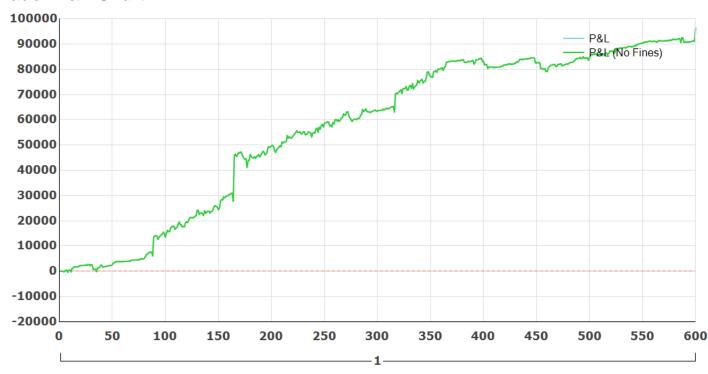
Trader: Turmoil

Simulation: Citadel Algo Case



Trader P&L Chart



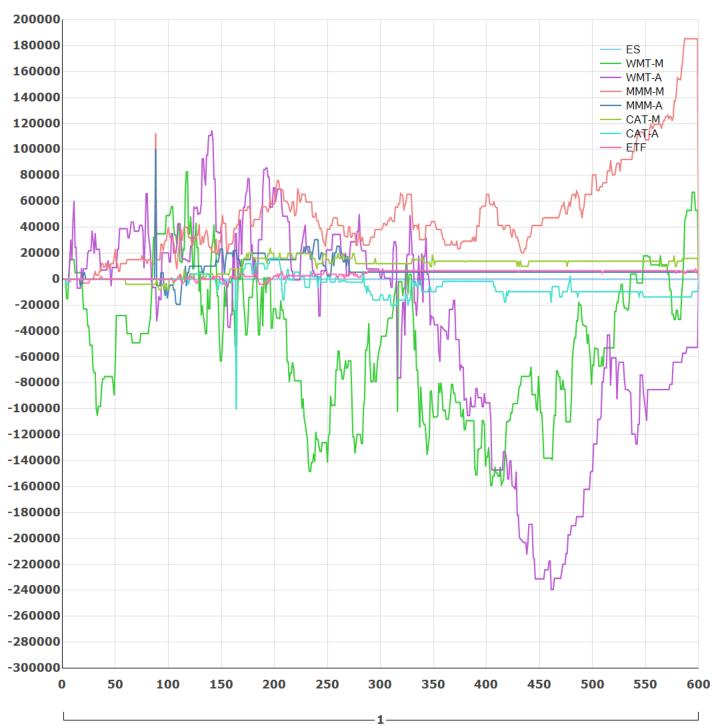
Trading Limit Chart



Simulation: Citadel Algo Case



Position Chart



Simulation: Citadel Algo Case



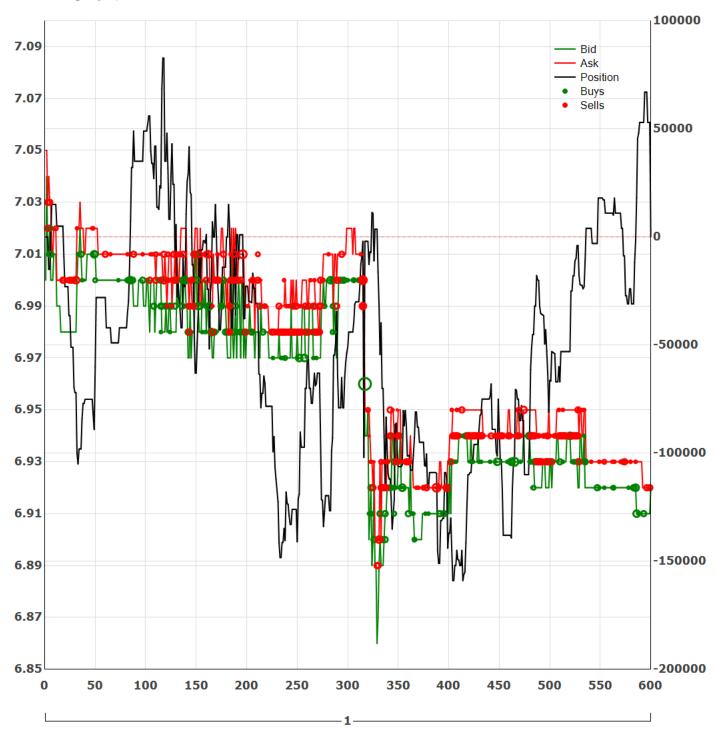
ES Chart



Simulation: Citadel Algo Case



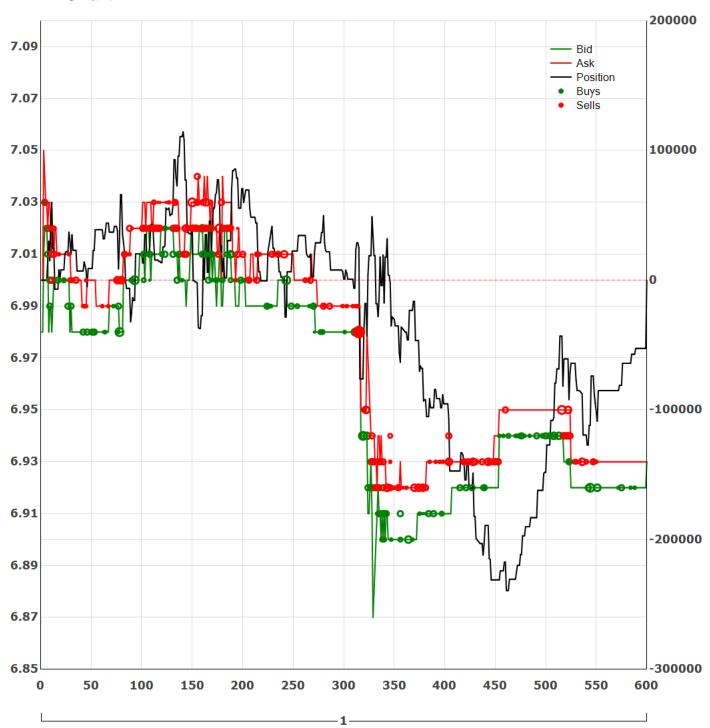
WMT-M Chart



Simulation: Citadel Algo Case



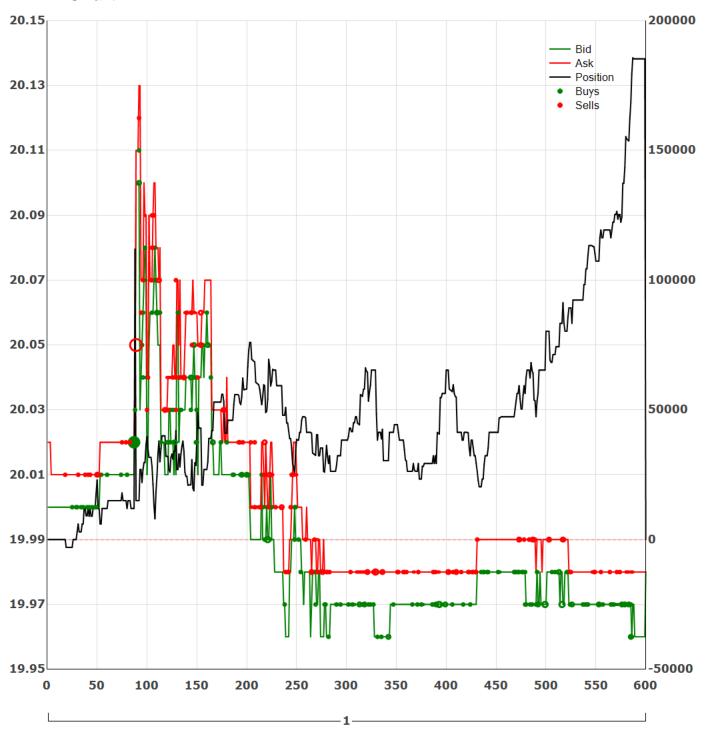
WMT-A Chart



Simulation: Citadel Algo Case



MMM-M Chart



Simulation: Citadel Algo Case



MMM-A Chart

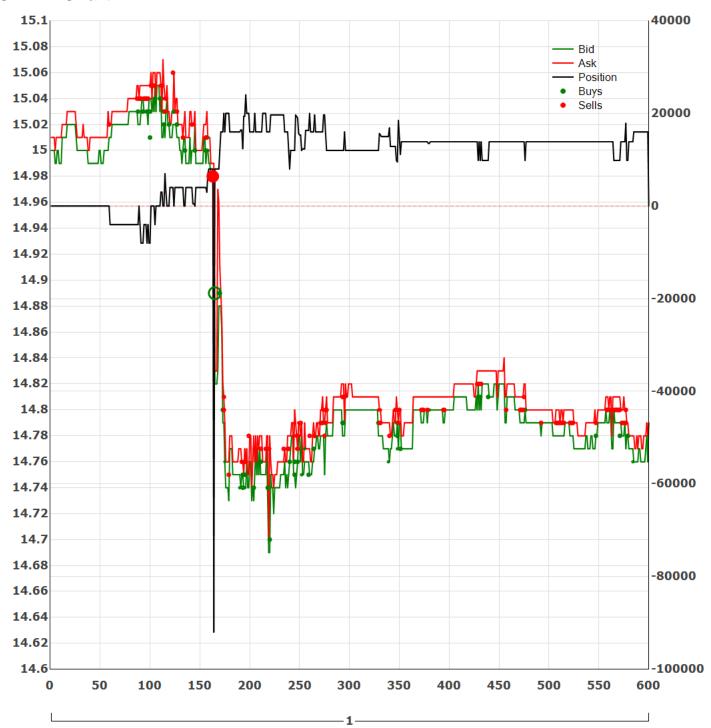


Trader: Turmoil

Simulation: Citadel Algo Case



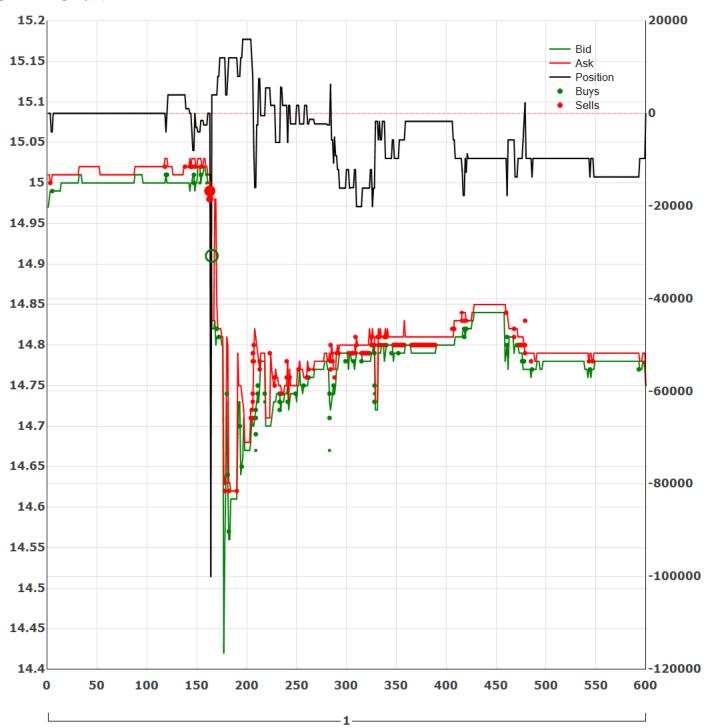
CAT-M Chart



Simulation: Citadel Algo Case



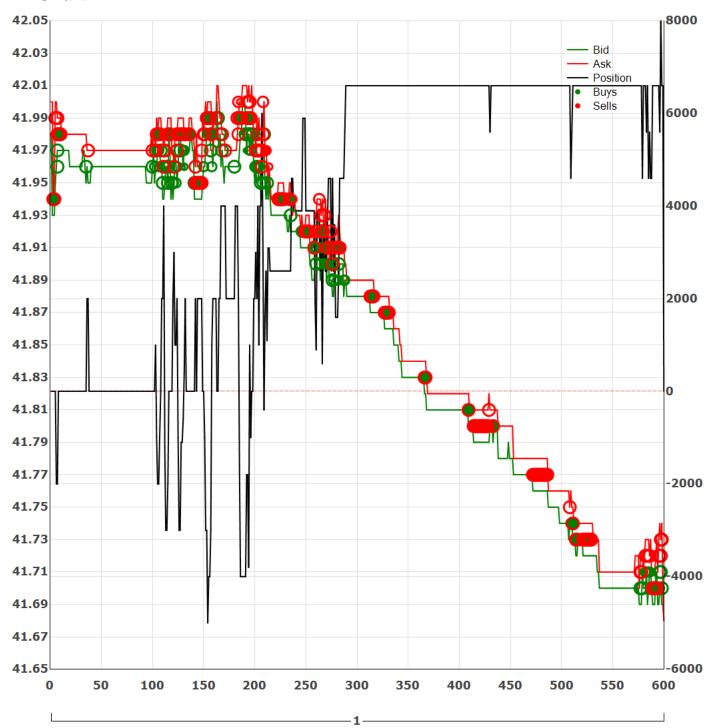
CAT-A Chart



Simulation: Citadel Algo Case



ETF Chart



Simulation: Citadel Algo Case



Security P&L Summary

Ticker	Realized P&L	Unrealized P&L	Commissions	Rebates	# of Trades	Buy VWAP	Sell VWAP	Buy Contracts	Sell Contracts
ES	0.00	0.00	0.00	0.00	0			0.00	0.00
WMT-M	26,131.93	0.00	47,781.50	50,842.18	745	6.9592	6.9654	3,695,000.00	3,695,000.00
WMT-A	31,344.60	0.00	25,338.00	36,869.60	622	6.9724	6.9801	2,560,100.00	2,560,100.00
MMM-M	9,927.81	0.00	10,833.33	13,291.16	525	19.9993	20.0074	926,000.00	926,000.00
MMM-A	8,228.60	0.00	3,273.00	4,671.60	98	20.0247	20.0454	330,000.00	330,000.00
CAT-M	8,586.83	0.00	6,396.00	5,782.83	202	14.8522	14.8706	500,000.00	500,000.00
CAT-A	12,594.03	0.00	5,671.41	6,921.40	242	14.8127	14.8326	572,000.00	572,000.00
ETF	-370.32	0.00	4,247.11	3,807.14	330	41.8765	41.8768	330,000.00	330,000.00
TOTAL	96,443.48	0.00	103,540.35	122,185.91	2764				