Trader: Turmoil

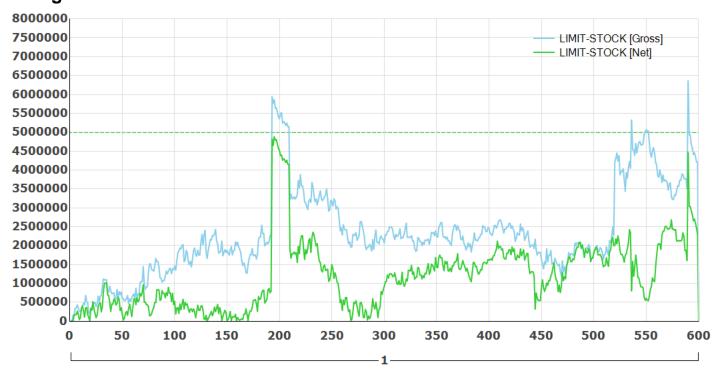
Simulation: Citadel Algo Case



Trader P&L Chart



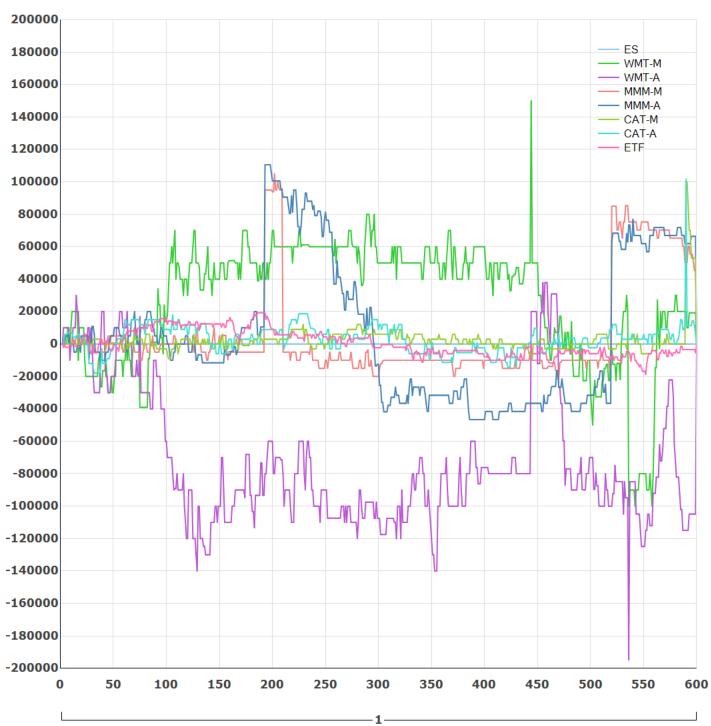
Trading Limit Chart



Simulation: Citadel Algo Case



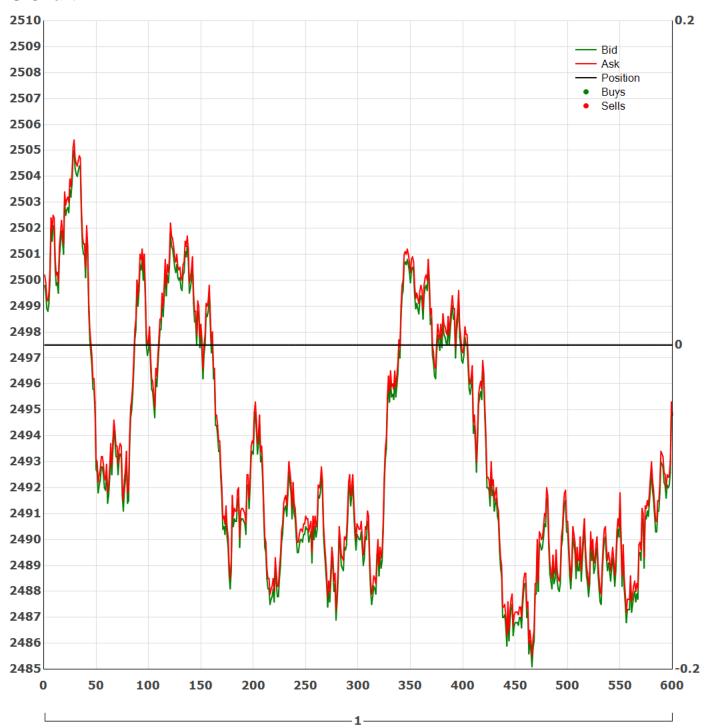
Position Chart



Simulation: Citadel Algo Case



ES Chart



Simulation: Citadel Algo Case



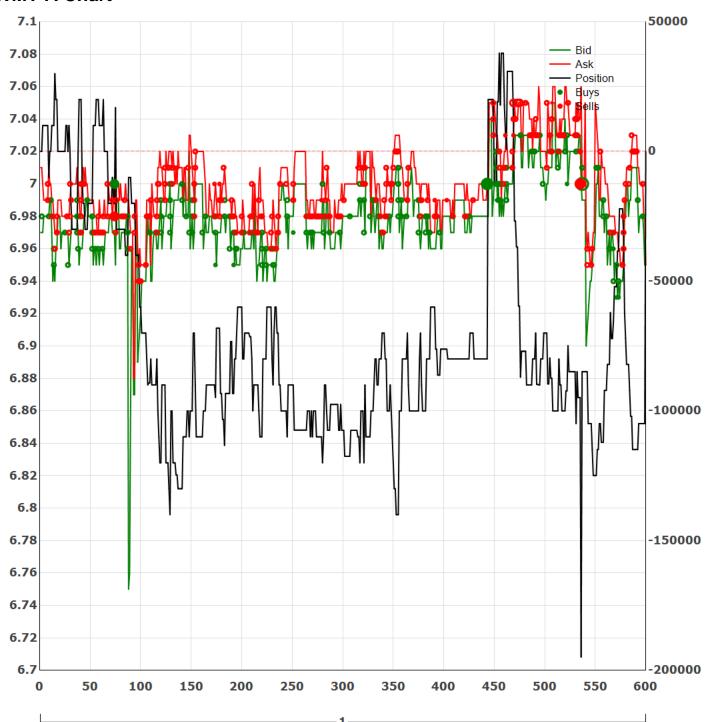
WMT-M Chart



Simulation: Citadel Algo Case



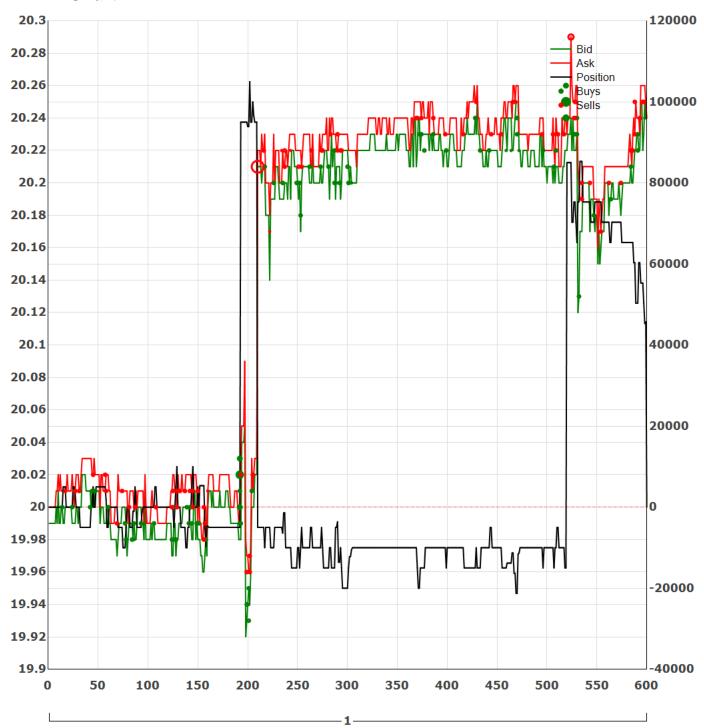
WMT-A Chart



Simulation: Citadel Algo Case



MMM-M Chart



Simulation: Citadel Algo Case



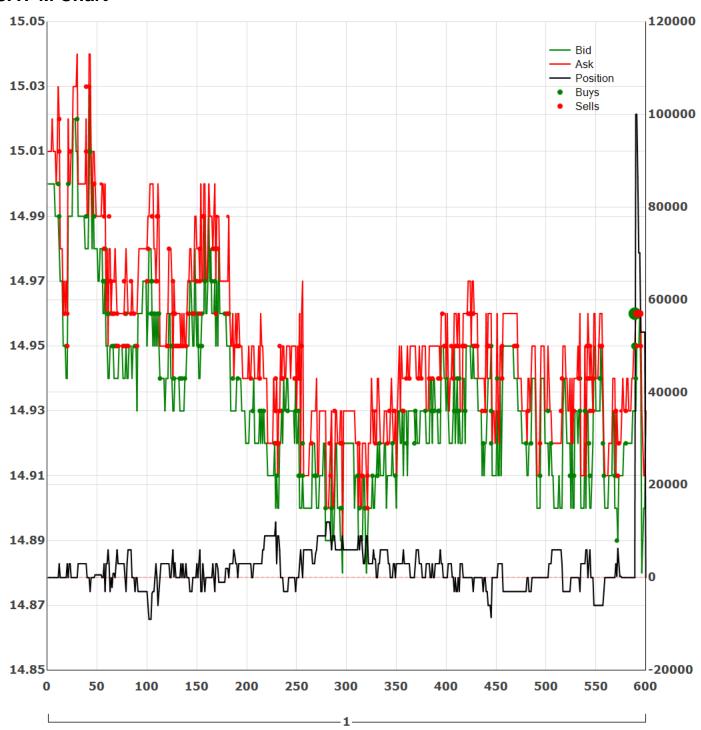
MMM-A Chart



Simulation: Citadel Algo Case



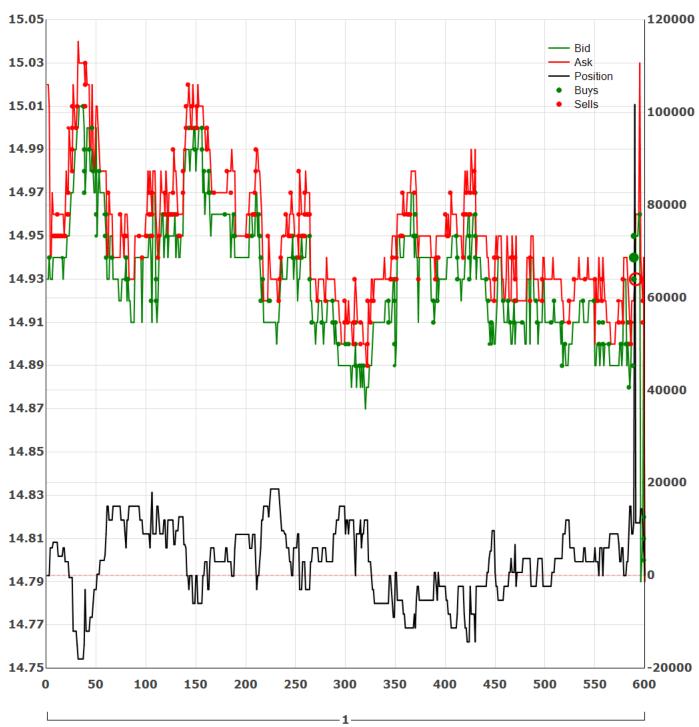
CAT-M Chart



Simulation: Citadel Algo Case



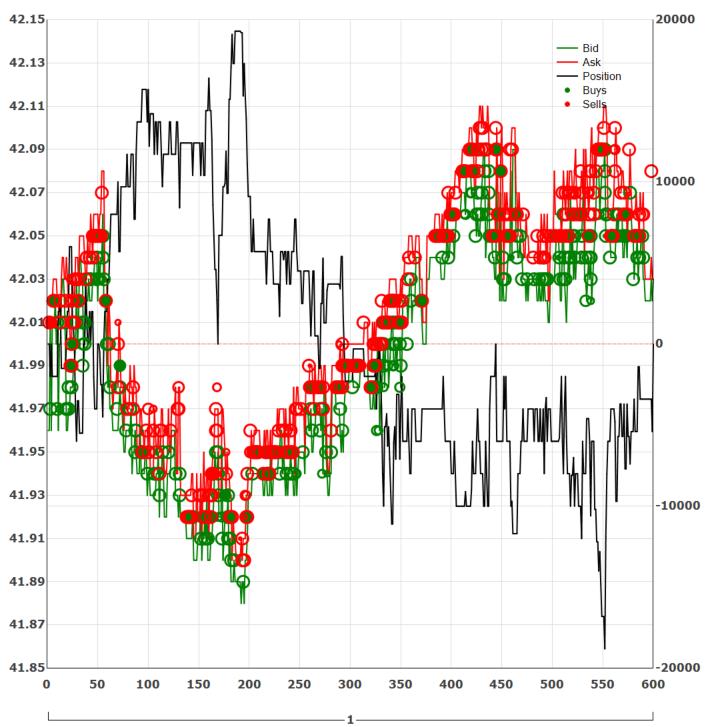
CAT-A Chart



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	22,371.20	0.00	29,120.00	30,491.20	410	6.9906	6.9999	2,250,000.00	2,250,000.00
WMT-A	30,572.85	0.00	24,075.50	32,343.35	450	6.9866	6.9956	2,460,000.00	2,460,000.00
MMM-M	22,921.70	0.00	6,793.15	7,055.85	159	20.1224	20.1640	545,400.00	545,400.00
MMM-A	29,644.60	0.00	7,476.00	10,910.60	265	20.1246	20.1582	780,800.00	780,800.00
CAT-M	3,737.50	0.00	7,468.50	7,667.00	342	14.9448	14.9507	601,000.00	601,000.00
CAT-A	7,997.70	0.00	6,382.00	8,739.70	366	14.9392	14.9480	645,400.00	645,400.00
ETF	6,050.80	0.00	7,627.10	8,018.90	590	42.0057	42.0153	589,400.00	589,400.00
TOTAL	123,296.35	0.00	88,942.25	105,226.60	2582				