Trader: Turmoil

Simulation: Citadel Algo Case



Trader P&L Chart



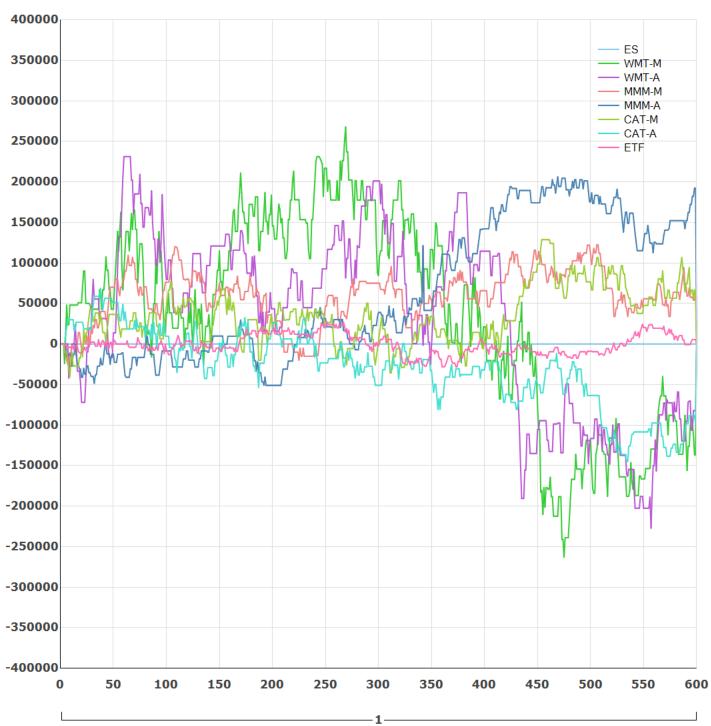
Trading Limit Chart



Simulation: Citadel Algo Case



Position Chart



Simulation: Citadel Algo Case



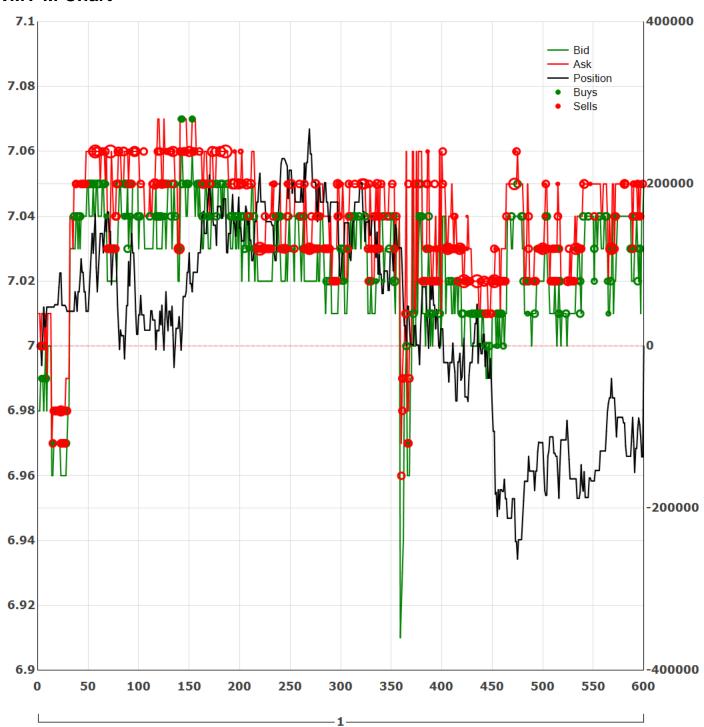
ES Chart



Simulation: Citadel Algo Case



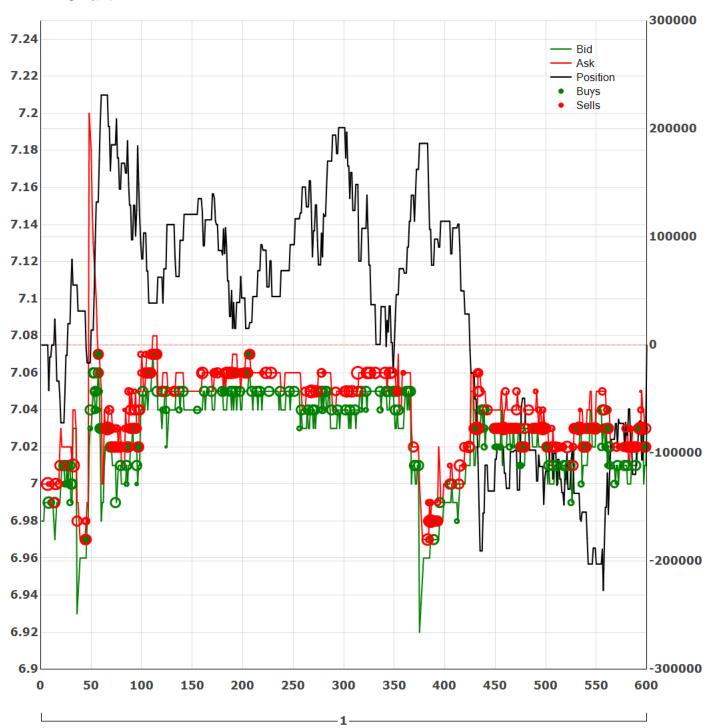
WMT-M Chart



Simulation: Citadel Algo Case



WMT-A Chart

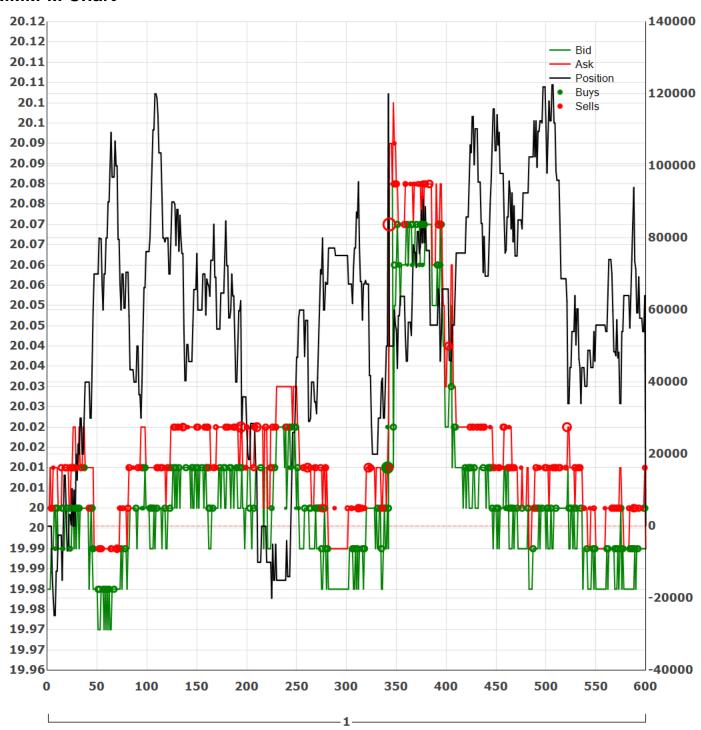


Trader: Turmoil

Simulation: Citadel Algo Case



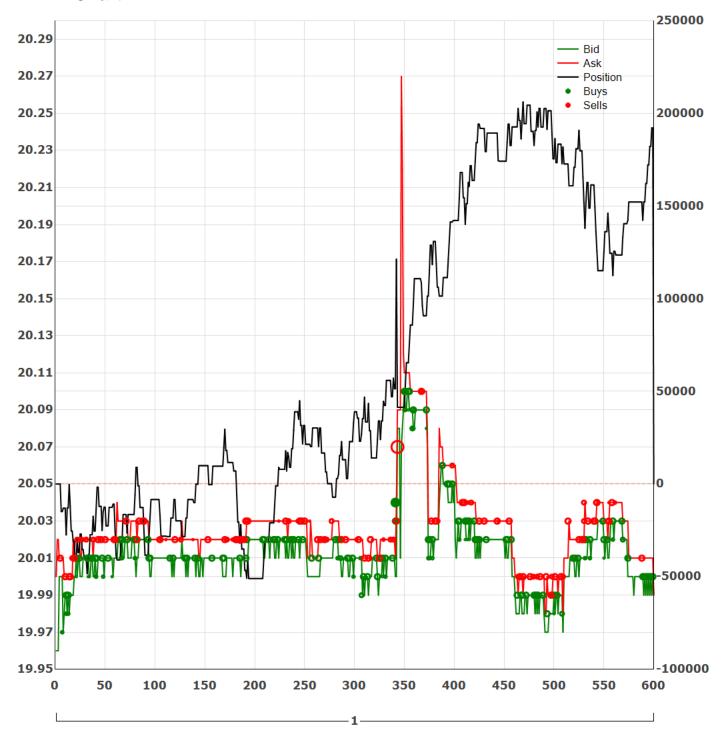
MMM-M Chart



Simulation: Citadel Algo Case



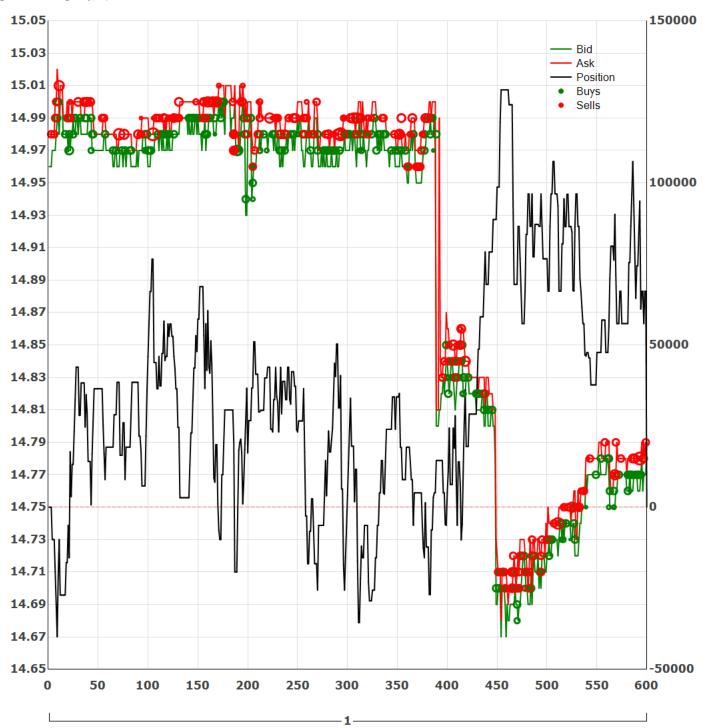
MMM-A Chart



Simulation: Citadel Algo Case



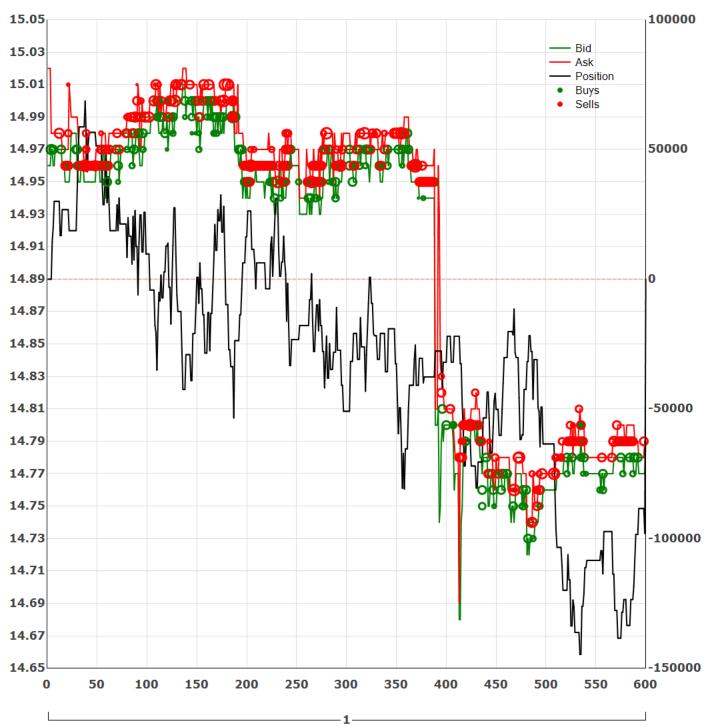
CAT-M Chart



Simulation: Citadel Algo Case



CAT-A Chart

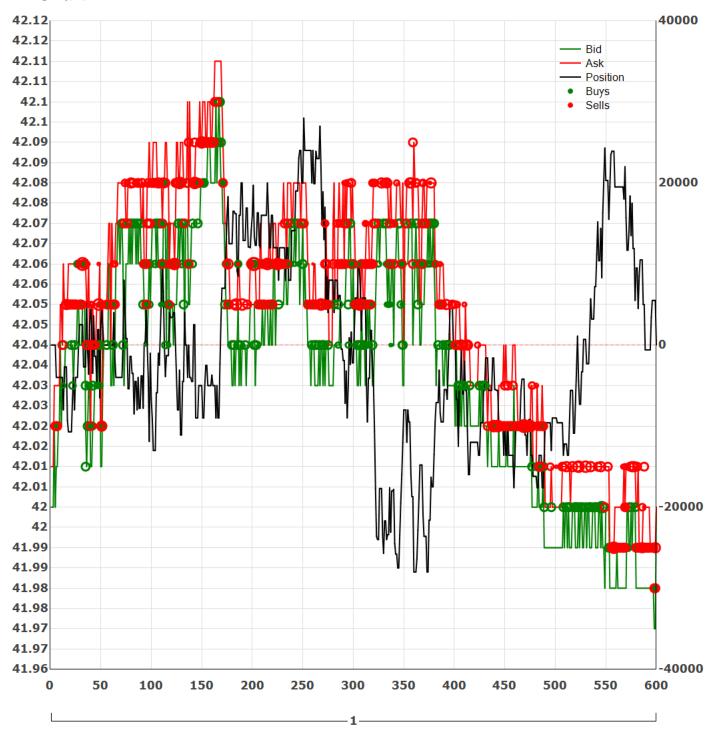


Trader: Turmoil

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	32,991.81	0.00	99,915.27	101,550.18	661	7.0289	7.0329	7,765,790.00	7,765,790.00
WMT-A	26,917.66	0.00	54,206.90	70,081.57	490	7.0305	7.0325	5,473,790.00	5,473,790.00
MMM-M	25,455.55	0.00	23,891.40	30,146.95	378	20.0067	20.0170	1,870,000.00	1,870,000.00
MMM-A	9,549.85	0.00	12,521.00	20,638.85	280	20.0186	20.0197	1,353,200.00	1,353,200.00
CAT-M	16,628.08	0.00	27,265.25	33,359.33	450	14.8987	14.9036	2,125,627.00	2,125,627.00
CAT-A	27,239.76	0.00	25,814.27	33,684.03	536	14.9127	14.9200	2,630,427.00	2,630,427.00
ETF	7,364.95	0.00	18,151.90	17,714.85	717	42.0404	42.0459	1,396,600.00	1,396,600.00
TOTAL	146,147.66	0.00	261,765.99	307,175.75	3512				