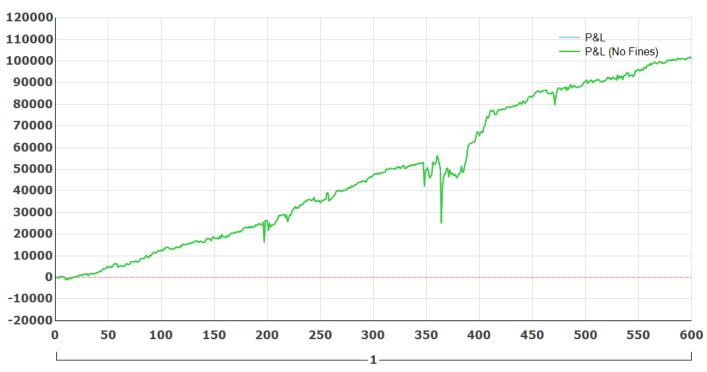
Trader: Turmoil

Simulation: Citadel Algo Case



Trader P&L Chart



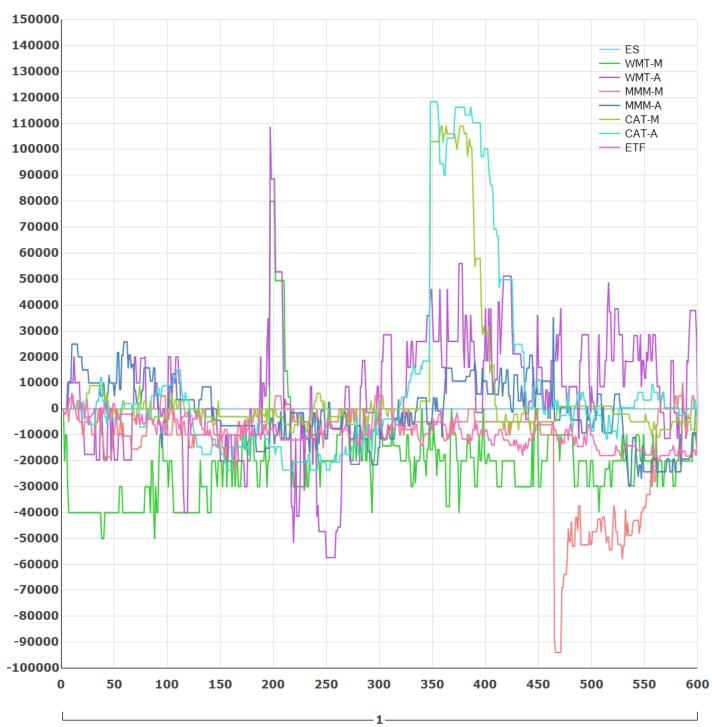
Trading Limit Chart



Simulation: Citadel Algo Case



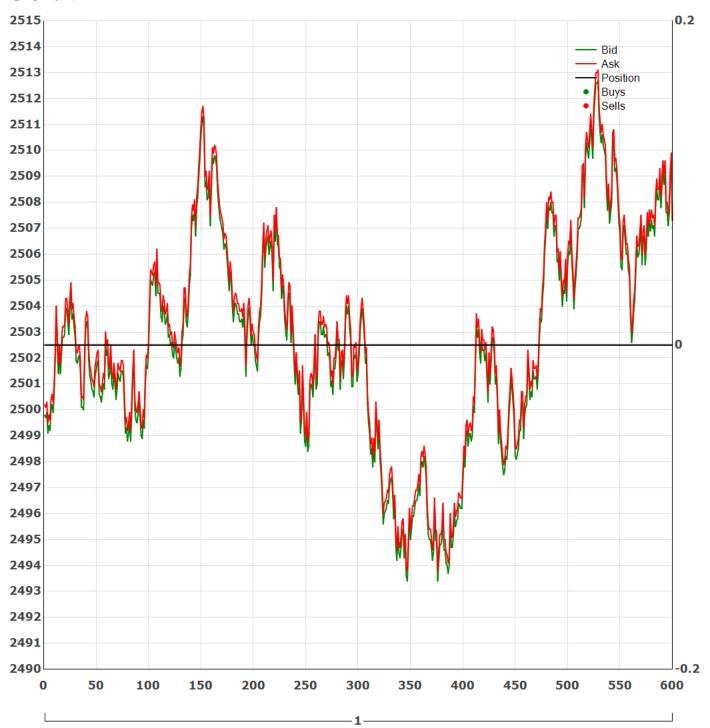
Position Chart



Simulation: Citadel Algo Case



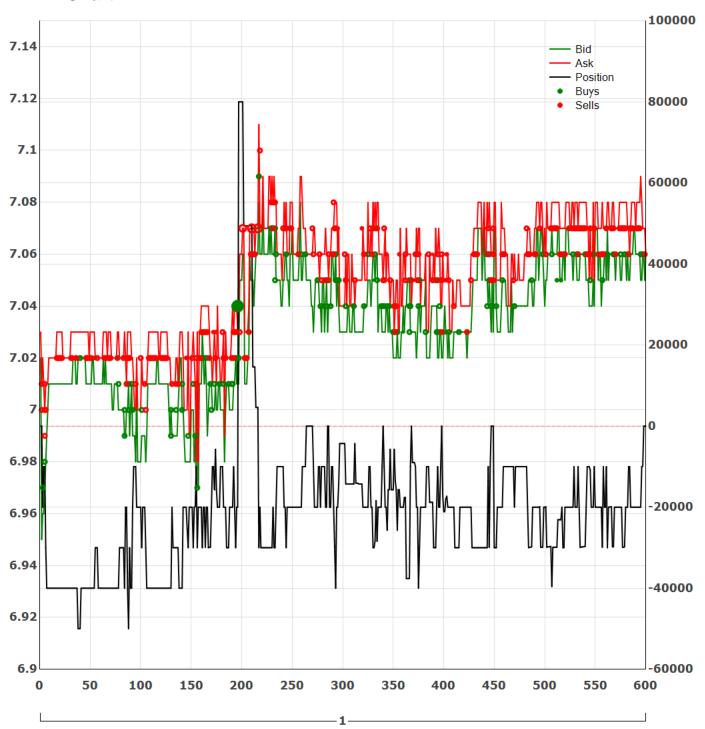
ES Chart



Simulation: Citadel Algo Case



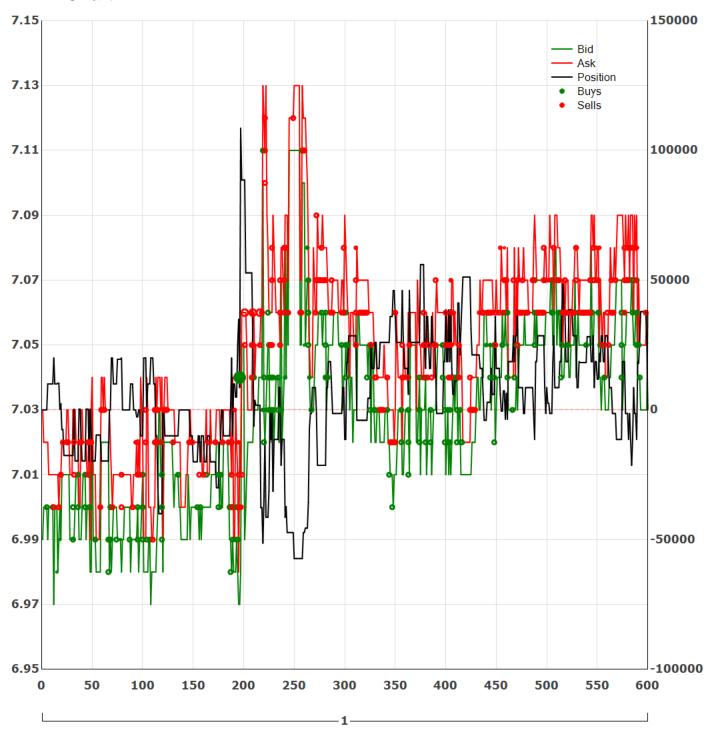
WMT-M Chart



Simulation: Citadel Algo Case



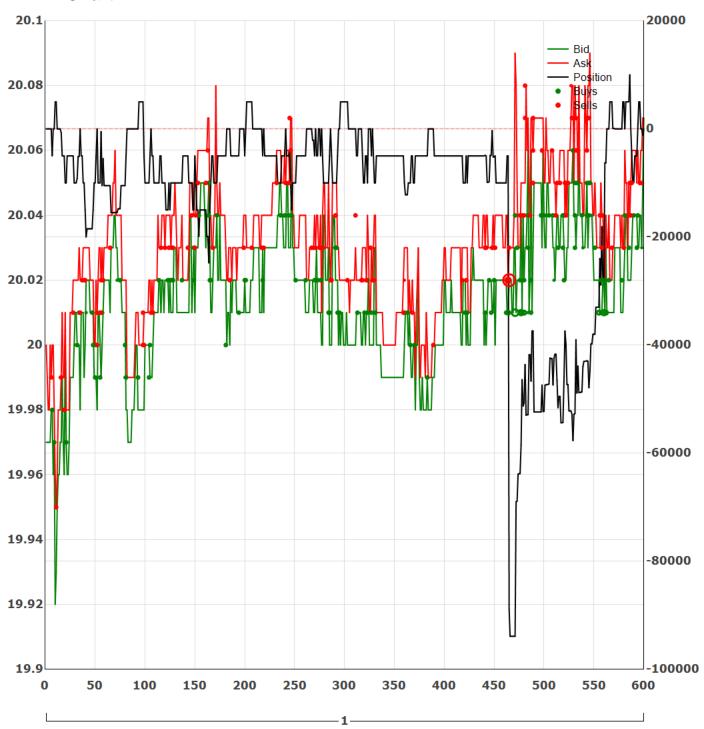
WMT-A Chart



Simulation: Citadel Algo Case



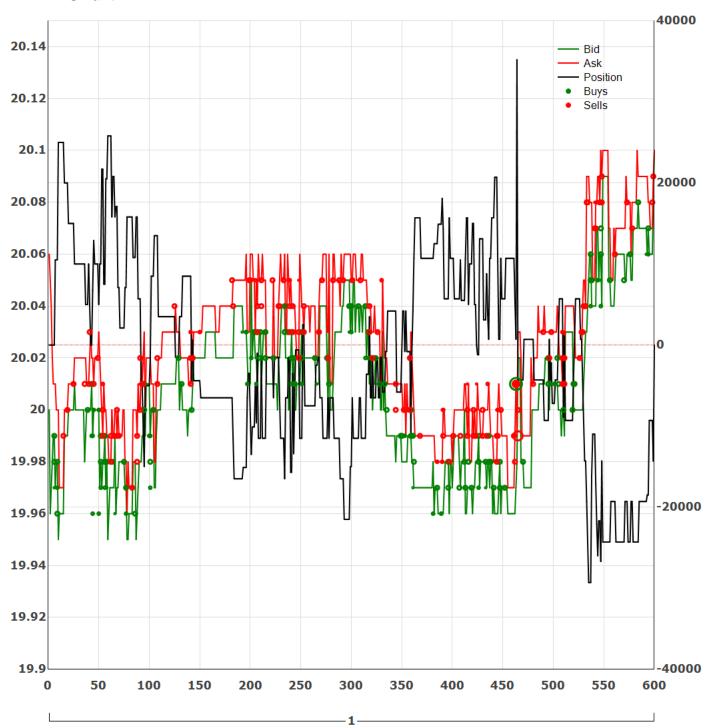
MMM-M Chart



Simulation: Citadel Algo Case



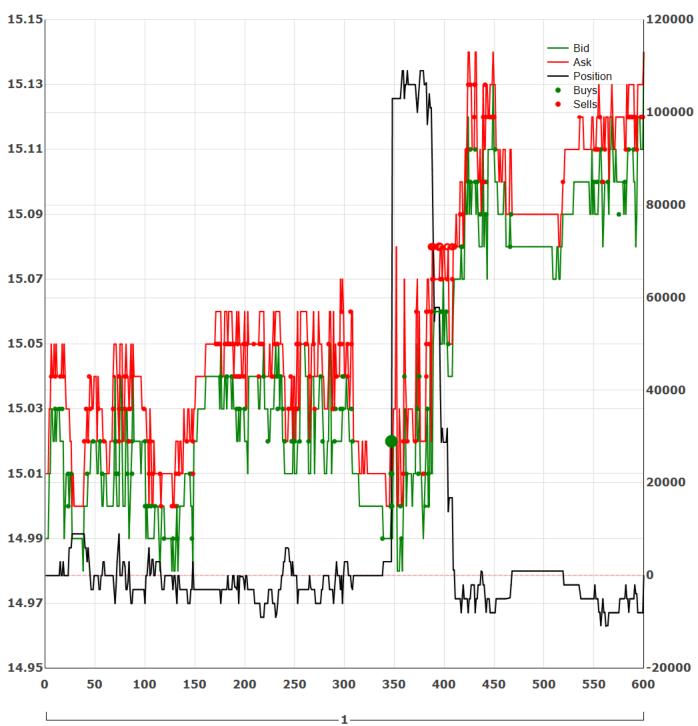
MMM-A Chart



Simulation: Citadel Algo Case



CAT-M Chart



Simulation: Citadel Algo Case



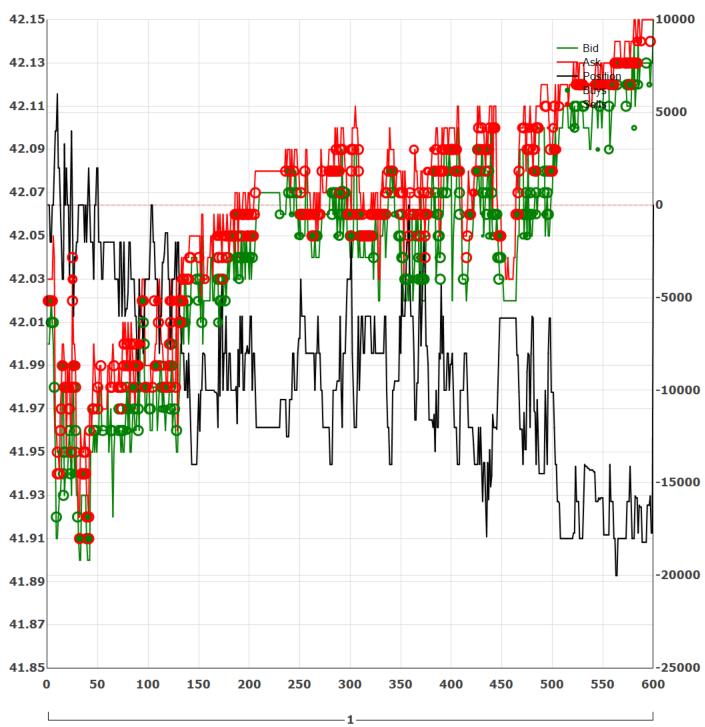
CAT-A Chart



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 | 14,635.00 | 0.00 | 30,420.00 | 29,155.00 | 456 | 7.0405 | 7.0473 | 2,340,000.00 | 2,340,000.00 |
| WMT-A | 37,685.65 | 0.00 | 25,859.50 | 35,036.15 | 508 | 7.0399 | 7.0508 | 2,600,000.00 | 2,600,000.00 |
| MMM-M | 10,022.15 | 0.00 | 8,247.20 | 10,668.35 | 218 | 20.0192 | 20.0312 | 635,000.00 | 635,000.00 |
| MMM-A | 12,221.55 | 0.00 | 7,046.50 | 11,044.05 | 250 | 20.0081 | 20.0196 | 714,300.00 | 714,300.00 |
| CAT-M | 10,861.50 | 0.00 | 6,981.00 | 7,182.50 | 300 | 15.0431 | 15.0628 | 541,000.00 | 541,000.00 |
| CAT-A | 11,109.90 | 0.00 | 5,502.00 | 7,865.90 | 322 | 15.0561 | 15.0720 | 550,400.00 | 550,400.00 |
| ETF | 4,369.60 | 0.00 | 7,814.95 | 8,400.55 | 610 | 42.0470 | 42.0532 | 610,000.00 | 610,000.00 |
| TOTAL | 100,905.35 | 0.00 | 91,871.15 | 109,352.50 | 2664 | | | | |