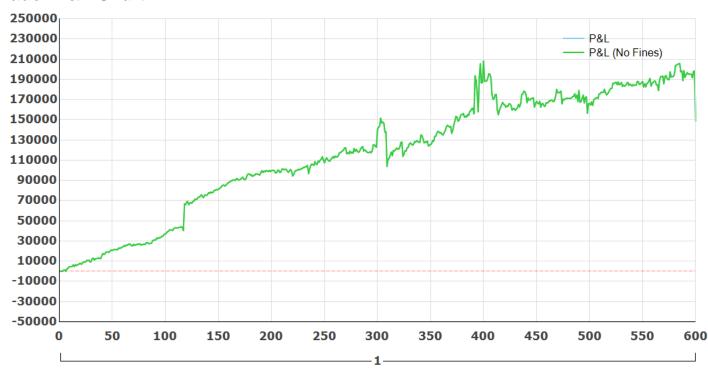
Trader: Turmoil

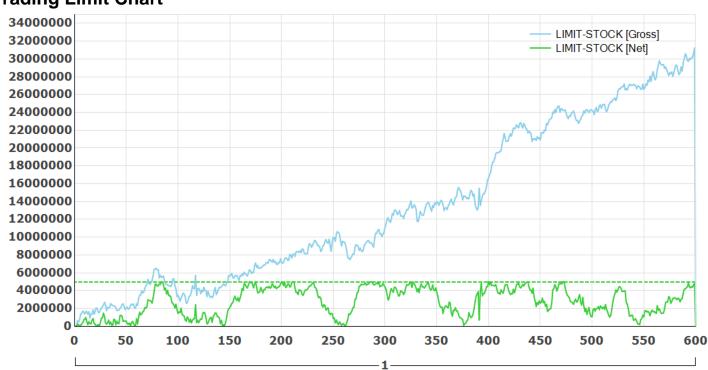
Simulation: Citadel Algo Case



Trader P&L Chart



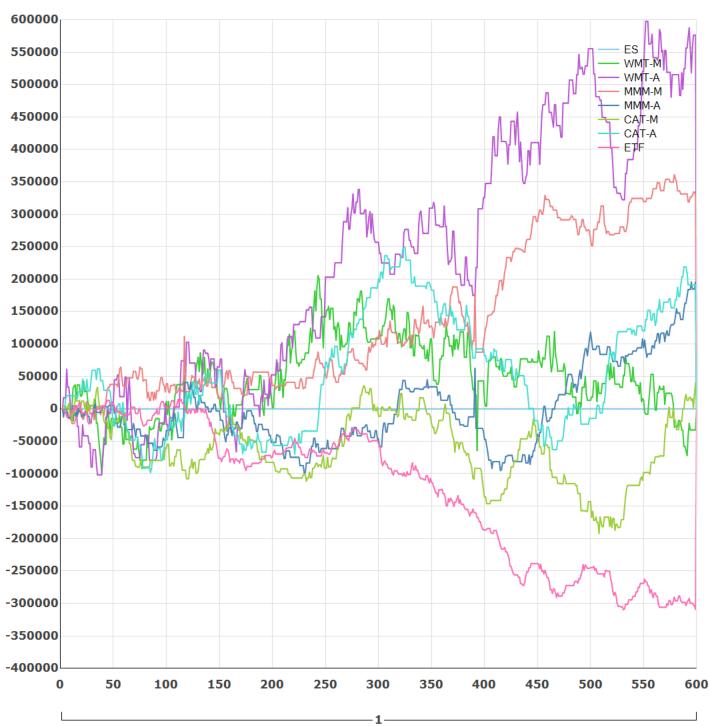
Trading Limit Chart



Simulation: Citadel Algo Case



Position Chart



Simulation: Citadel Algo Case



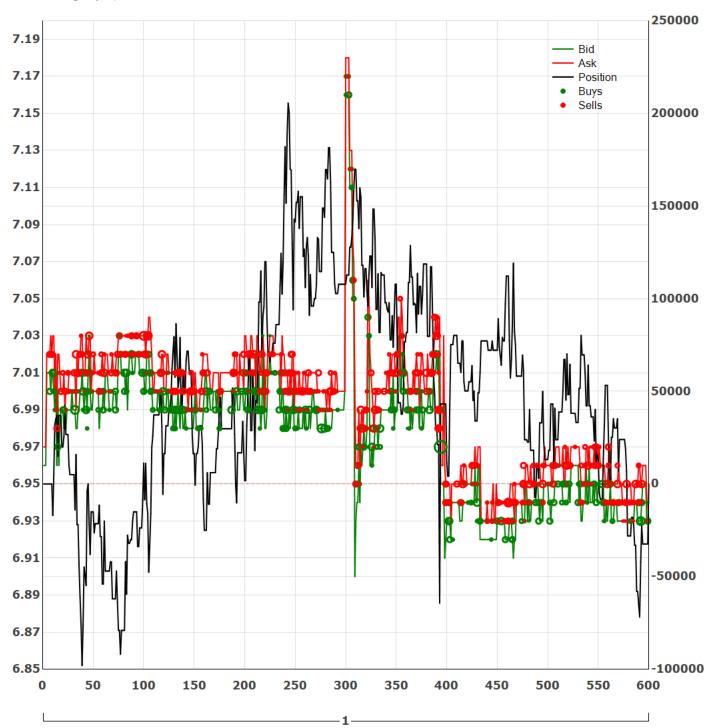
ES Chart



Simulation: Citadel Algo Case



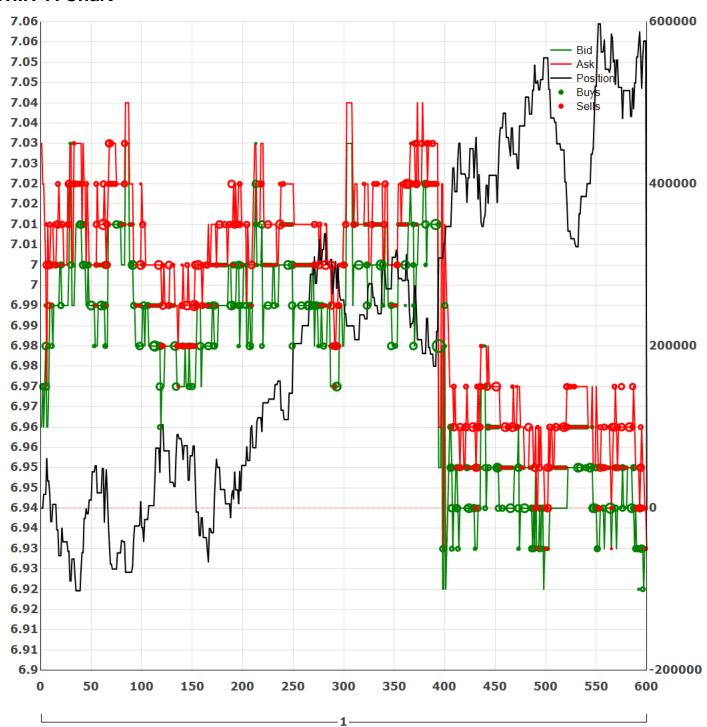
WMT-M Chart



Simulation: Citadel Algo Case



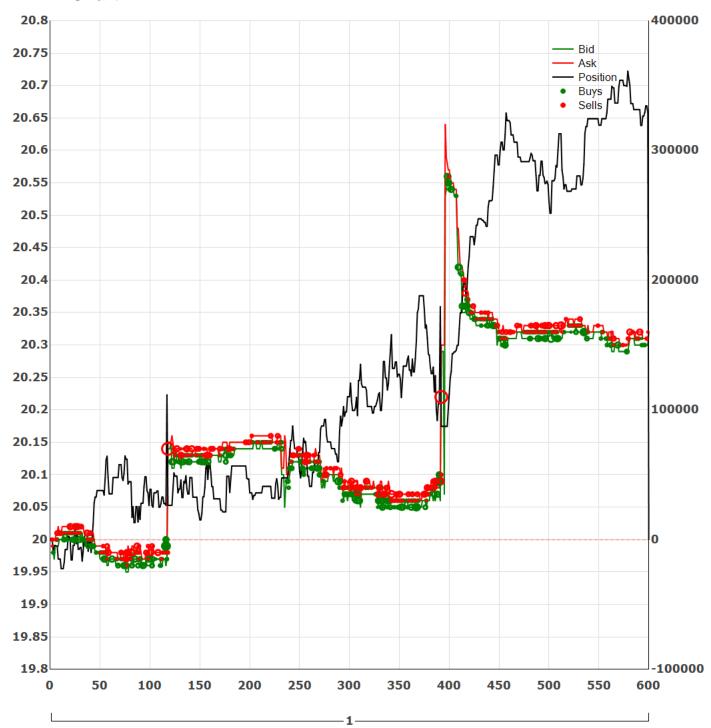
WMT-A Chart



Simulation: Citadel Algo Case



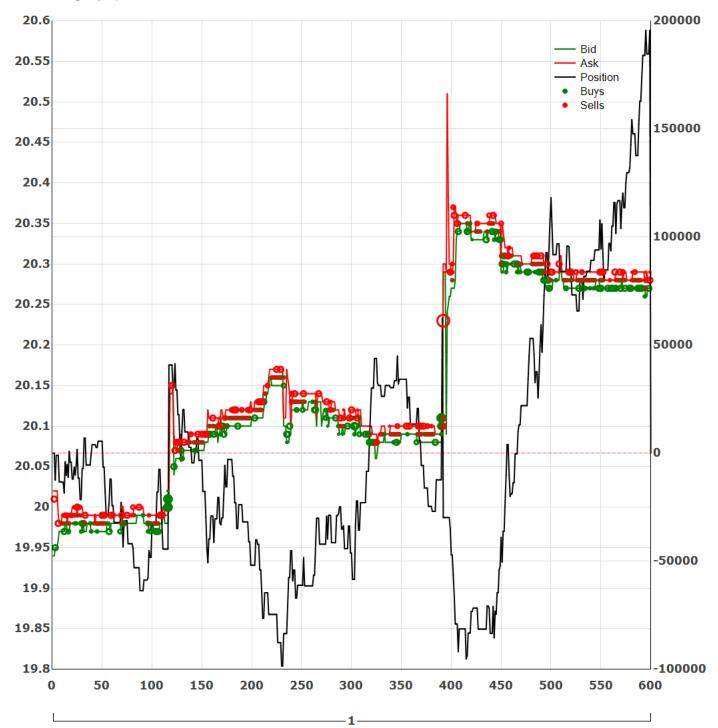
MMM-M Chart



Simulation: Citadel Algo Case



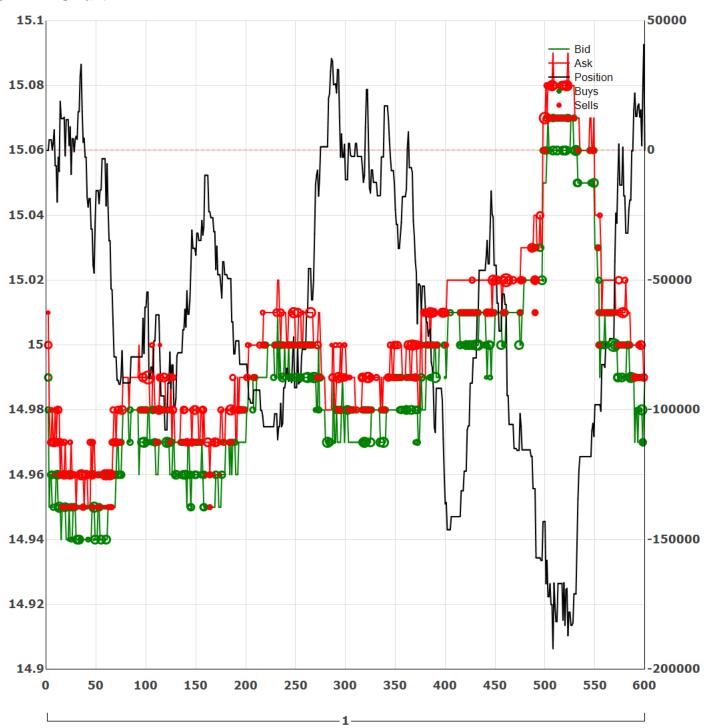
MMM-A Chart



Simulation: Citadel Algo Case



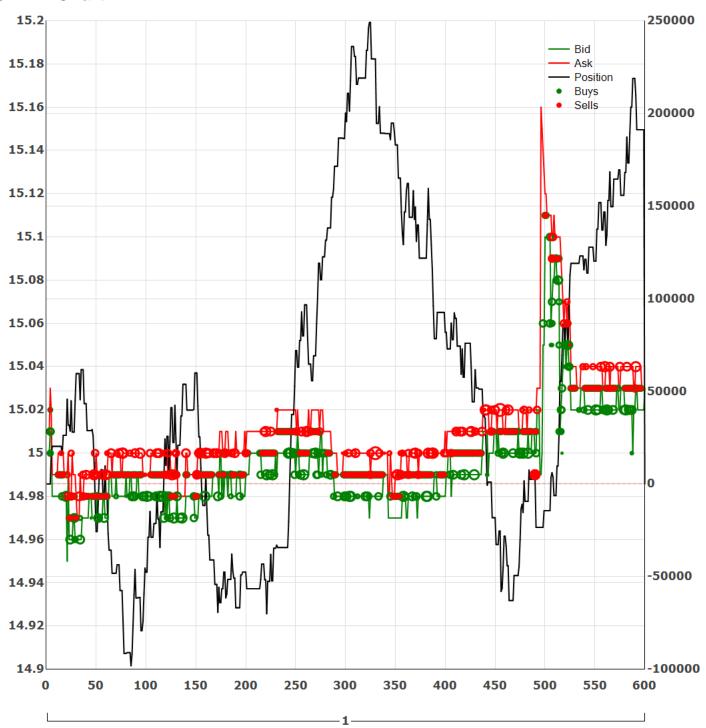
CAT-M Chart



Simulation: Citadel Algo Case



CAT-A Chart

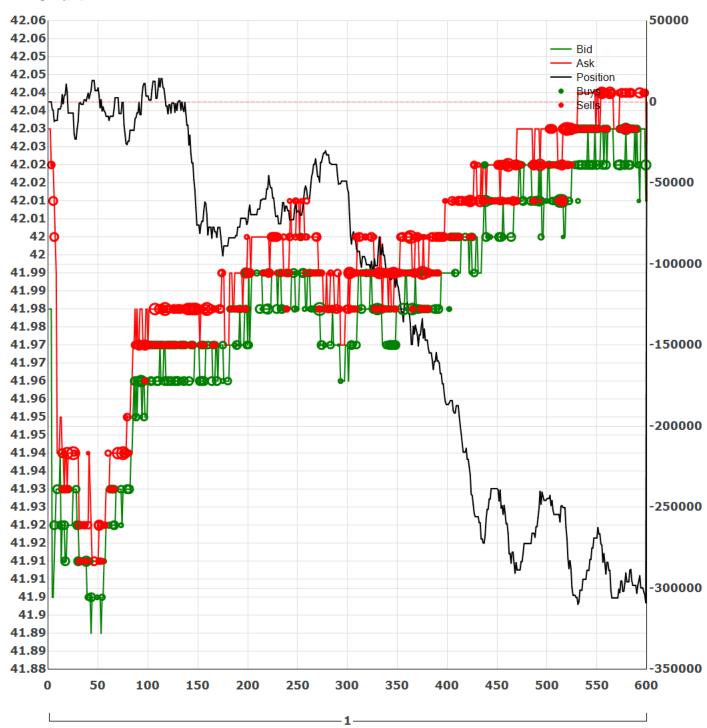


Trader: Turmoil

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	37,461.99	0.00	68,677.31	70,142.60	1758	6.9819	6.9887	5,291,570.00	5,291,570.00
WMT-A	42,749.54	0.00	55,119.35	73,141.40	1972	6.9778	6.9821	5,800,070.00	5,800,070.00
MMM-M	48,650.32	0.00	36,148.55	36,734.52	1160	20.1490	20.1654	2,944,808.00	2,944,808.00
MMM-A	37,999.45	0.00	24,318.73	30,802.62	1139	20.1574	20.1699	2,523,008.00	2,523,008.00
CAT-M	19,468.58	0.00	42,732.70	41,211.66	1457	14.9866	14.9930	3,303,031.00	3,303,031.00
CAT-A	23,456.15	0.00	33,482.16	42,634.30	1598	14.9988	15.0030	3,443,800.00	3,443,800.00
ETF	-60,950.65	0.00	32,069.05	29,430.40	1242	42.0158	41.9936	2,617,600.00	2,617,600.00
TOTAL	148,835.38	0.00	292,547.85	324,097.49	10326				