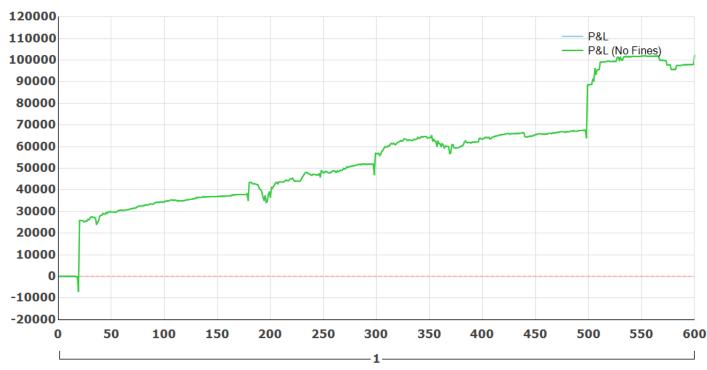
Trader: Turmoil

Simulation: Citadel Algo Case



Trader P&L Chart



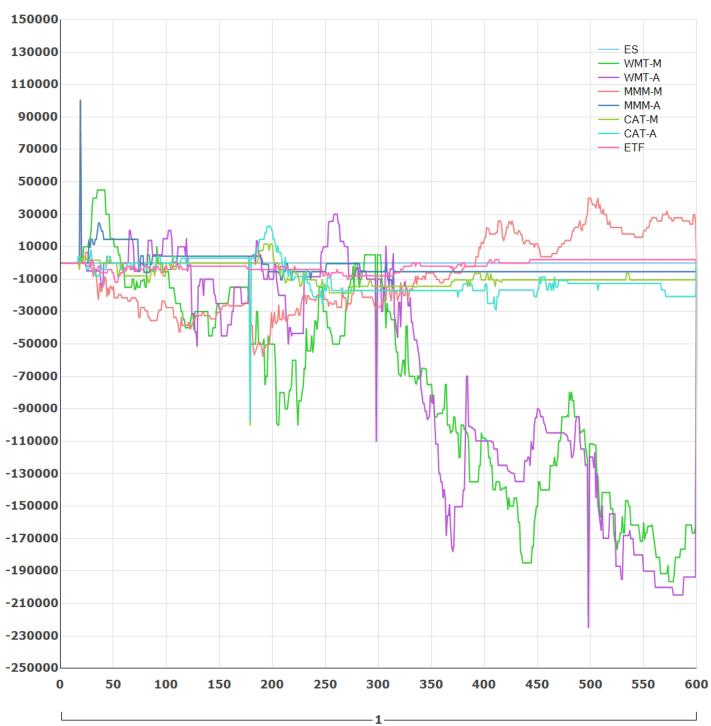
Trading Limit Chart



Simulation: Citadel Algo Case



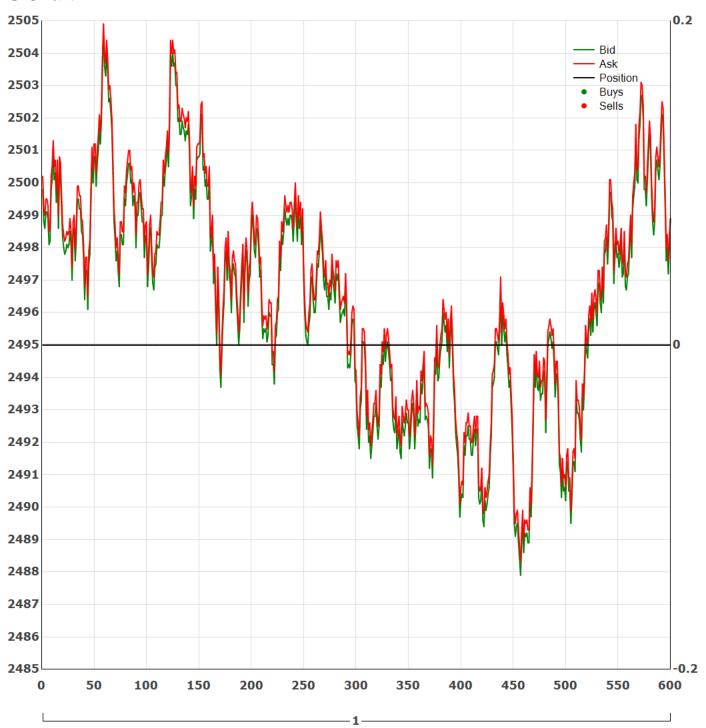
Position Chart



Simulation: Citadel Algo Case



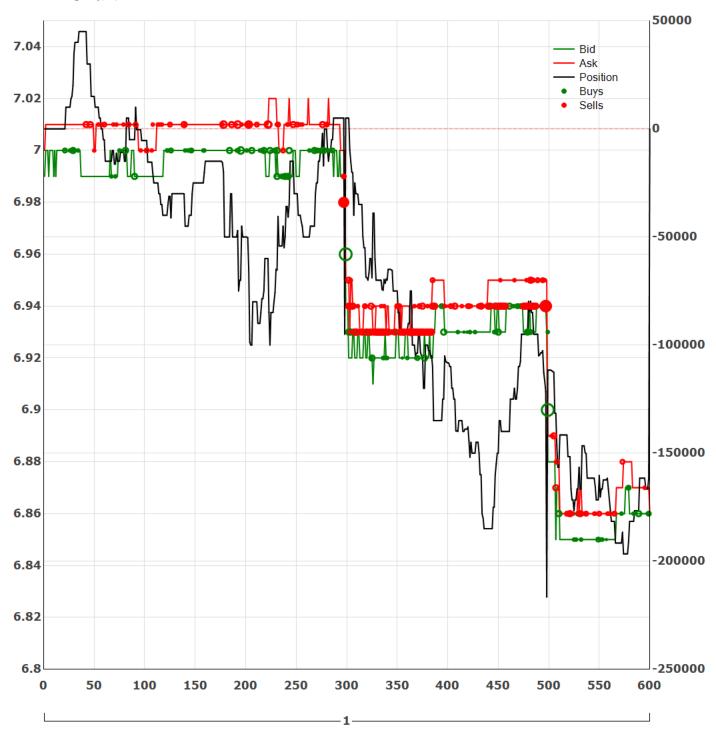
ES Chart



Simulation: Citadel Algo Case



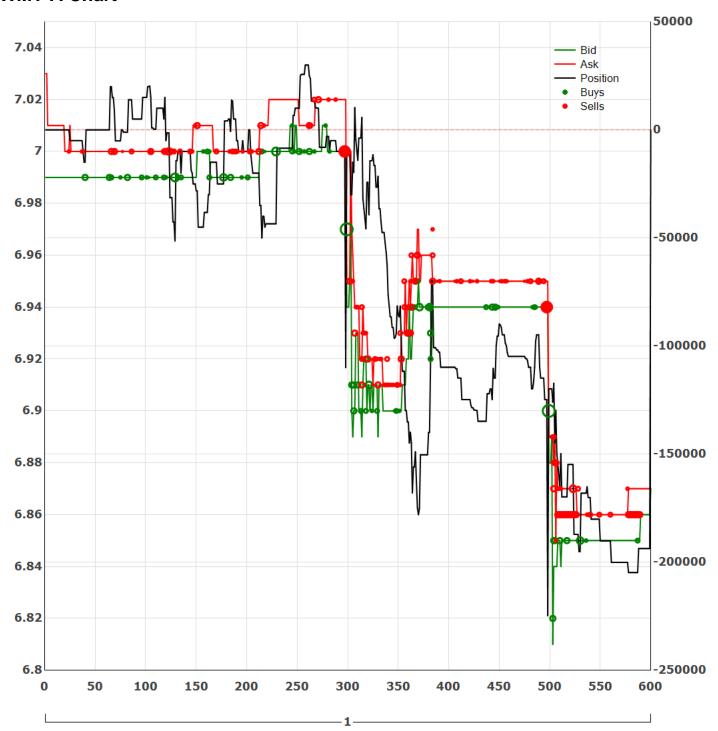
WMT-M Chart



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



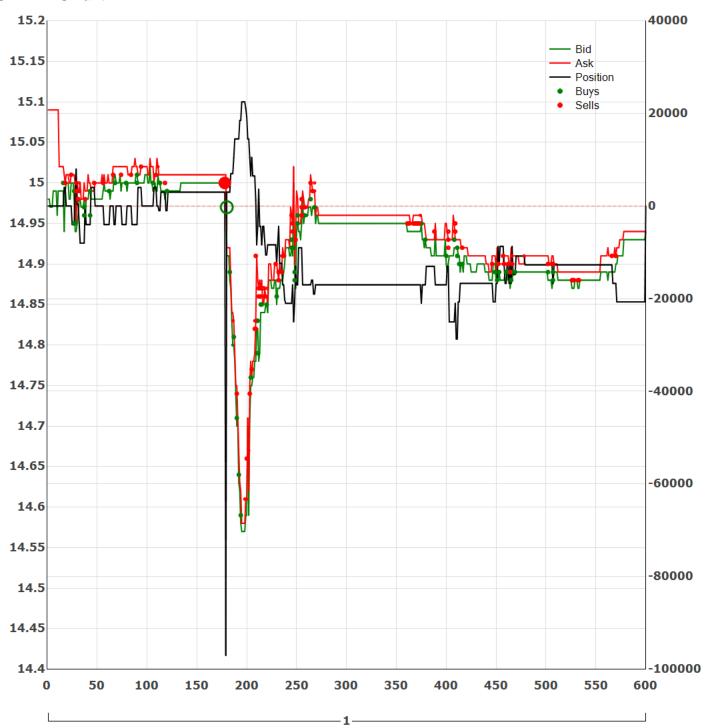
CAT-M Chart



Simulation: Citadel Algo Case



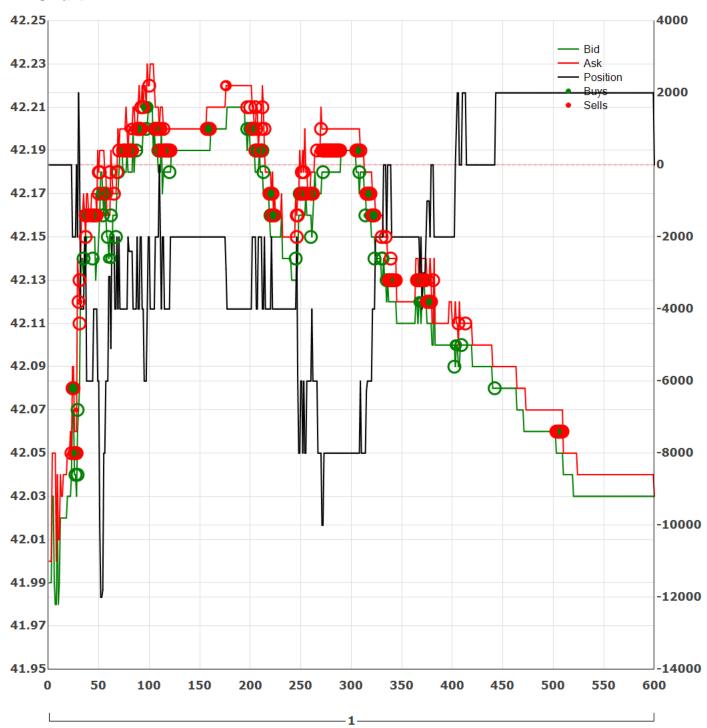
CAT-A Chart



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	22,816.73	0.00	29,759.60	27,738.90	580	6.9365	6.9470	2,365,000.00	2,365,000.00
WMT-A	34,041.20	0.00	16,631.56	22,323.64	513	6.9117	6.9278	1,760,000.00	1,760,000.00
MMM-M	19,143.61	0.00	7,628.11	8,921.22	464	20.1746	20.2045	598,500.00	598,500.00
MMM-A	16,004.27	0.00	2,172.94	2,843.99	50	20.1317	20.2014	220,000.00	220,000.00
CAT-M	3,324.03	0.00	4,508.40	4,470.43	128	14.9344	14.9440	352,000.00	352,000.00
CAT-A	6,449.45	0.00	4,183.50	5,581.95	168	14.9232	14.9350	428,700.00	428,700.00
ETF	522.96	0.00	4,069.00	3,516.79	314	42.1594	42.1628	314,000.00	314,000.00
TOTAL	102,302.25	0.00	68,953.10	75,396.92	2217				