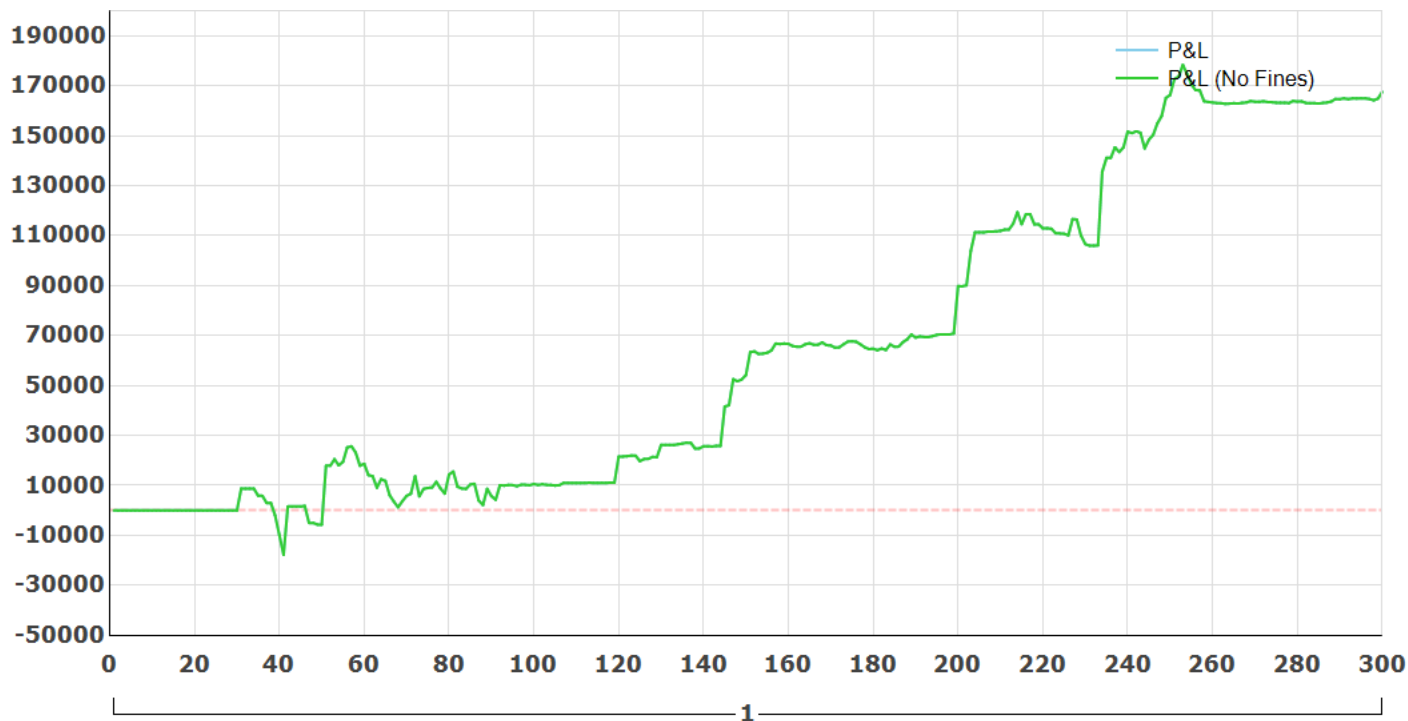


RIT Performance Report

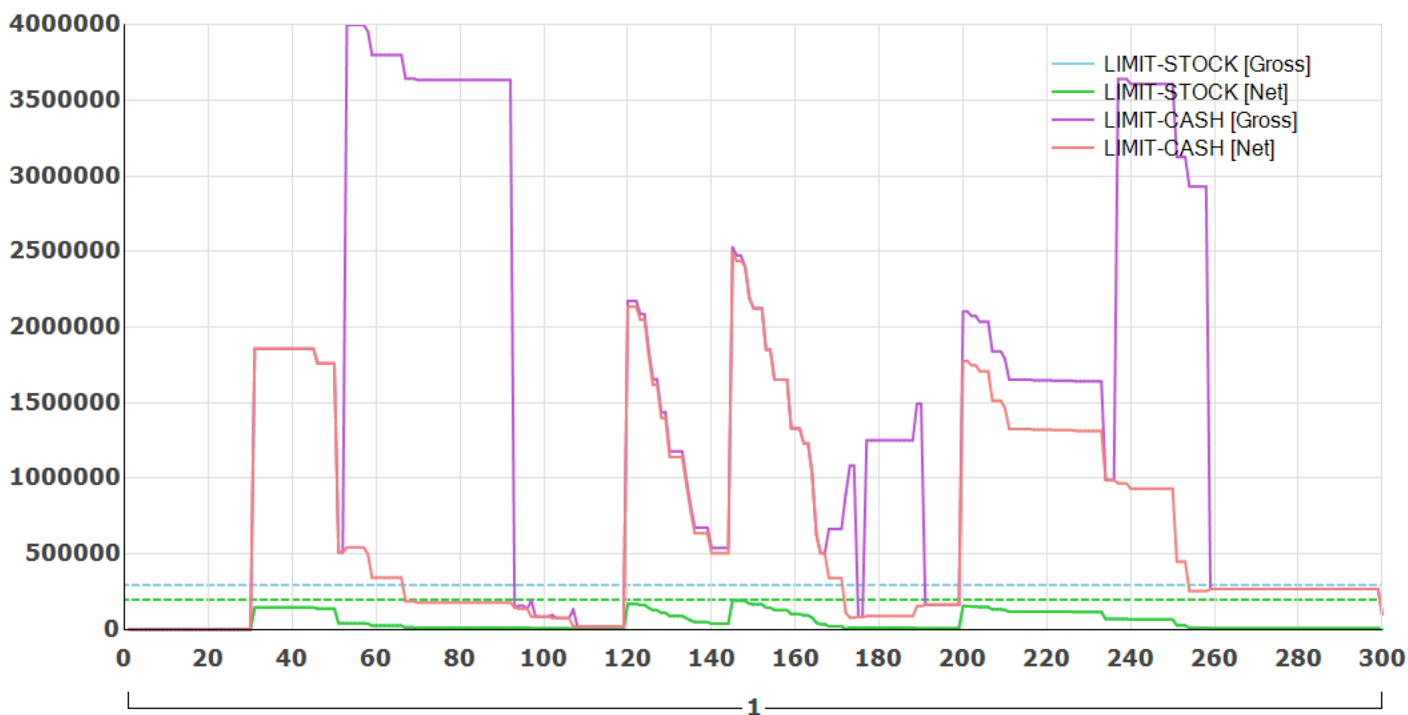
Trader: Test

Simulation: RITC2020 Citadel Securities Algo Case

Trader P&L Chart



Trading Limit Chart

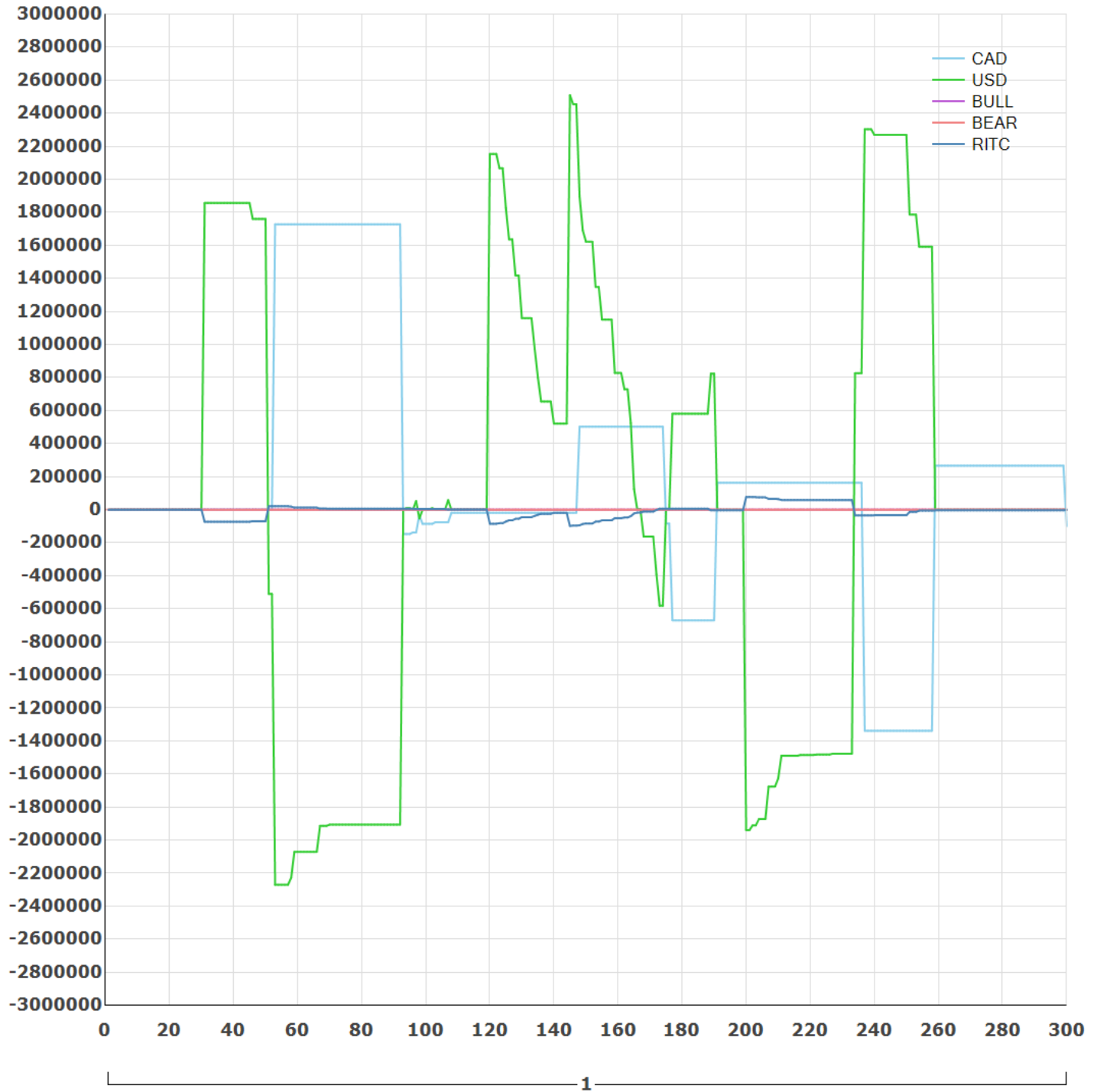


RIT Performance Report

Trader: Test

Simulation: RITC2020 Citadel Securities Algo Case

Position Chart

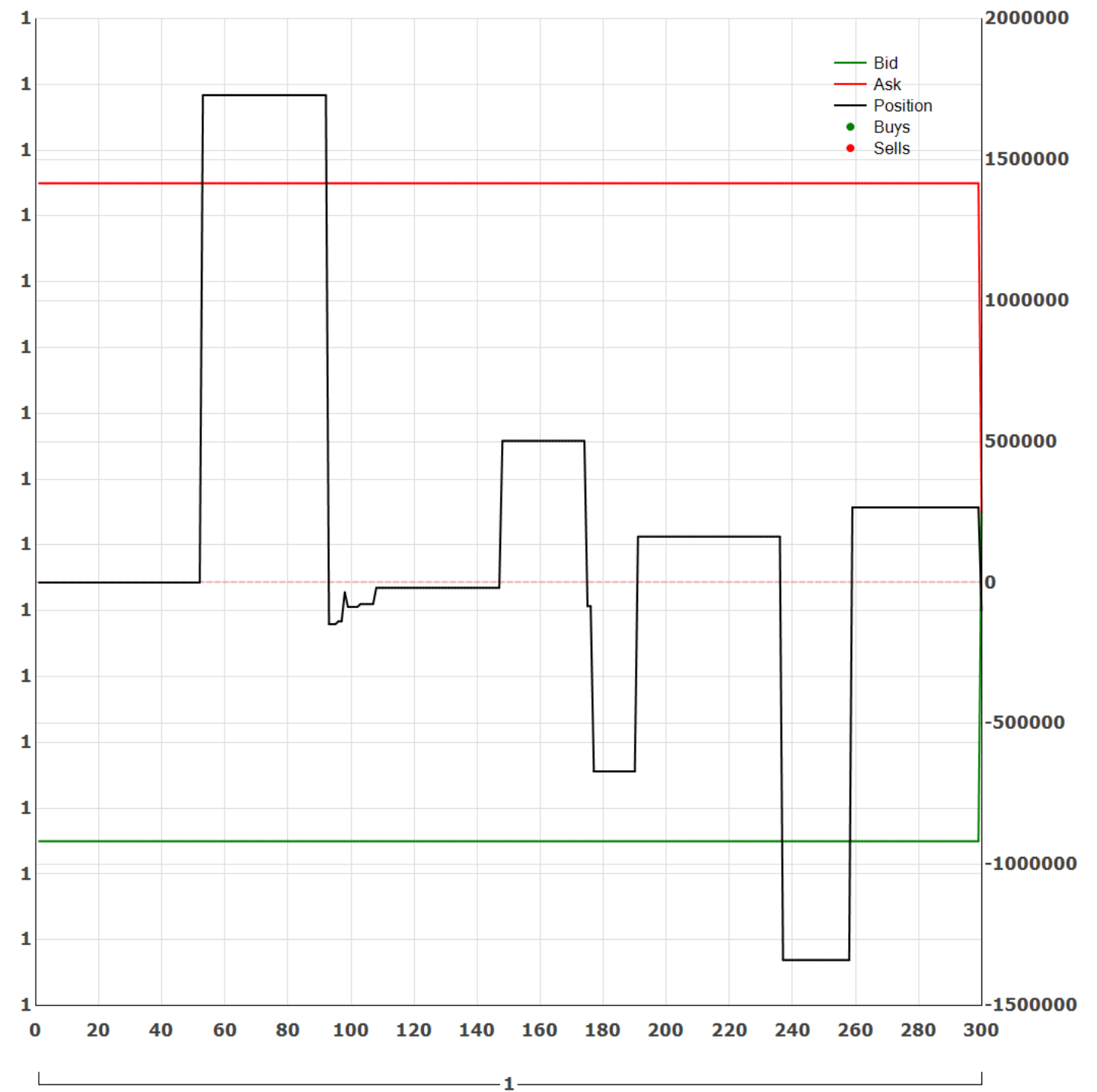


RIT Performance Report

Trader: Test
Simulation: RITC2020 Citadel Securities Algo Case



CAD Chart



RIT Performance Report

Trader: Test

Simulation: RITC2020 Citadel Securities Algo Case

USD Chart

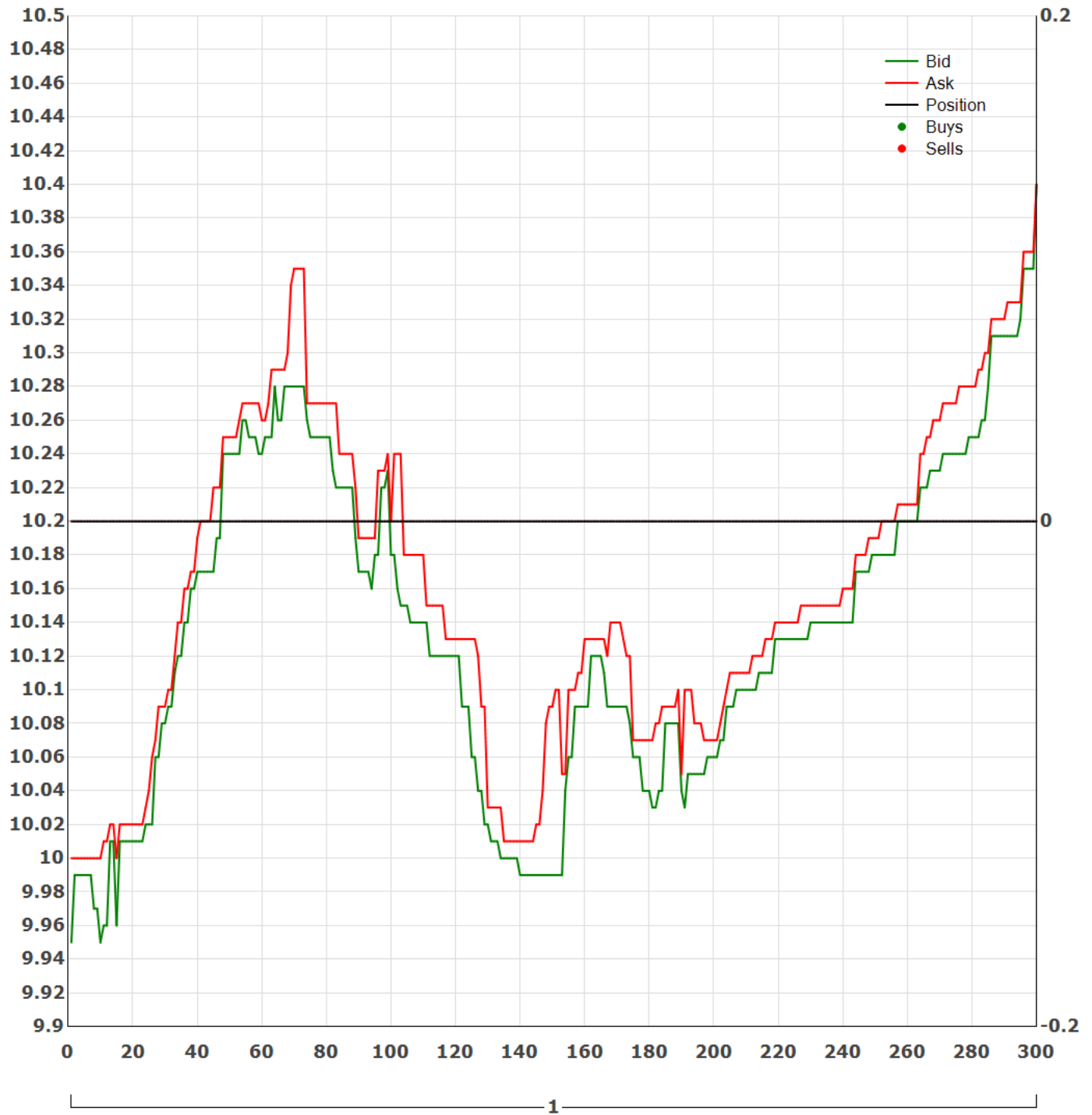


RIT Performance Report

Trader: Test

Simulation: RITC2020 Citadel Securities Algo Case

BULL Chart

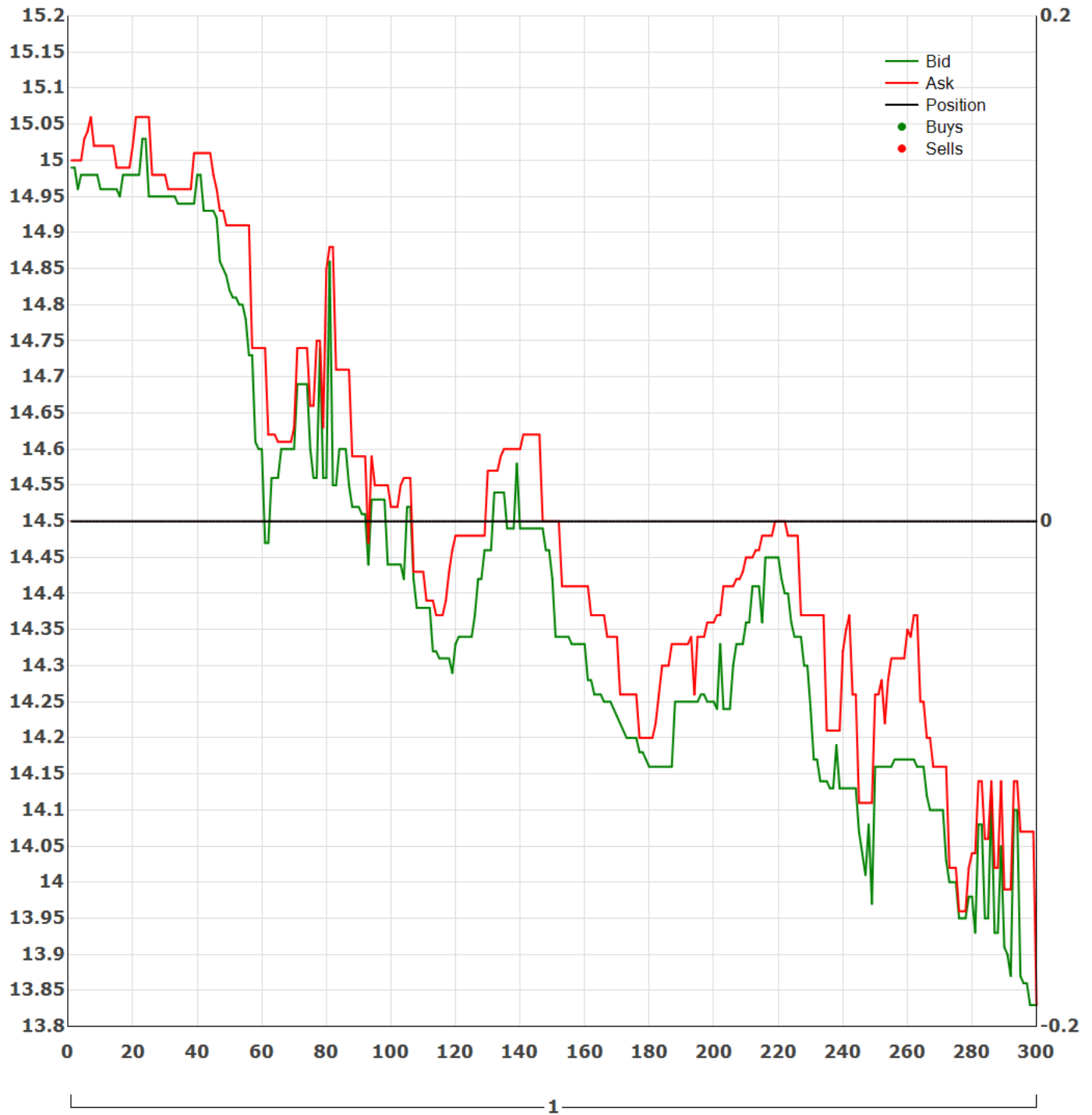


RIT Performance Report

Trader: Test

Simulation: RITC2020 Citadel Securities Algo Case

BEAR Chart



RIT Performance Report

Trader: Test

Simulation: RITC2020 Citadel Securities Algo Case

RITC Chart



RIT Performance Report

Trader: Test

Simulation: RITC2020 Citadel Securities Algo Case



Security P&L Summary

Ticker	Realized P&L	Unrealized P&L	Commissions	Rebates	Total Volume	Buy Volume	Sell Volume	Buy VWAP	Sell VWAP
CAD	266,897.52	-99,343.00	0.00	0.00	266,897.52	0.00	266,897.52	0.0000	1.0000
USD	131,443.69	0.00	0.00	0.00	14,303,854.05	7,075,132.05	7,228,722.00	1.0089	1.0106
BULL	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.0000	0.0000
BEAR	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.0000	0.0000
RITC	153,599.00	0.00	5,254.00	7,788.00	778,800.00	389,400.00	389,400.00	24.6563	25.0442
TOTAL	551,940.21	-99,343.00	5,254.00	7,788.00					

Security Orders Summary

Ticker	Submitted Orders	Active Buy Volume	Active Buy VWAP	Active Sell Volume	Active Sell VWAP	Passive Buy Volume	Passive Buy VWAP	Passive Sell Volume	Passive Sell VWAP	Passive:Active Volume	Trades	Average Trade Value
CAD	0	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0	0.00
USD	18	6,979,839.00	1.0084	7,228,722.00	1.0106	0.00	0.0000	0.00	0.0000	0.00	18	796,917.01
BULL	0	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0	0.00
BEAR	0	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0	0.00
RITC	333	0.00	0.0000	3,100.00	25.2797	214,300.00	24.7094	45,300.00	24.7739	83.74	104	62,460.13
TOTAL	351										122	

Trading Limit Fines Summary

Name	Gross Limit	Net Limit	Gross Limit Fines	Net Limit Fines
LIMIT-STOCK	300,000.00	200,000.00	0.00	0.00
LIMIT-CASH	10,000,000.00	10,000,000.00	0.00	0.00
TOTAL			0.00	0.00

Asset P&L Summary

Ticker	P & L
ETF-Creation	0.00
ETF-Redemption	0.00

Asset Usage

Period	Tick	Ticker	Type	Price
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Tender Summary

Period	Tick	Type	Ticker	Volume	Price	BidOffer	Reserve
1	30	PRIVATE	RITC	-73,000.00	25.44	25.44	25.44
1	50	PRIVATE	RITC	90,000.00	25.23	25.23	25.23
1	119	PRIVATE	RITC	-86,000.00	25.05	25.05	25.05
1	144	PRIVATE	RITC	-89,000.00	25.13	25.13	25.13
1	199	PRIVATE	RITC	81,000.00	23.95	23.95	23.95
1	233	PRIVATE	RITC	-93,000.00	24.77	24.77	24.77

RIT Performance Report

Trader: Test

Simulation: RITC2020 Citadel Securities Algo Case



Case Info

Parameter	Value
Simulation Name	RITC2020 Citadel Securities Algo Case
Periods	1
Ticks/Period	300
Stop-Loss Limit	5000000
API Enabled	True
RTD Enabled	True
Trade At Settled Enabled	False

Security Info

Parameter	CAD	USD	BULL	BEAR	RITC
Ticker	CAD	USD	BULL	BEAR	RITC
Type	CURRENCY	CURRENCY	STOCK	STOCK	STOCK
Start Period	1	1	1	1	1
Stop Period	1	1	1	1	1
Unit Multiplier	1	1	1	1	1
Fee Type	PER_TRADE	PER_TRADE	PER_UNIT	PER_UNIT	PER_UNIT
Fee	0	0	0.02	0.02	0.02
API Orders/Second	10	10	10	10	10
Maximum Price	1.01	1.3	15	20	35
Minimum Price	0.99	0.7	6	10	15
Max Trade Size	2500000	2500000	10000	10000	10000
Limits	LIMIT-CASHx1	LIMIT-CASHx1	LIMIT-STOCKx1	LIMIT-STOCKx1	LIMIT-STOCKx0.5
Display Units	CAD	USD	Shares	Shares	Units
Quoted Decimals	4	4	2	2	2
Short Allowed	True	True	True	True	True
Limit Order Rebate	0	0	0.03	0.03	0.03

Asset Info

Parameter	ETF-Creation	ETF-Redemption
Ticker	ETF-Creation	ETF-Redemption
Type	REFINERY	REFINERY
Start Period	1	1
Stop Period	1	1
Total Available	20	20
Lease Price	0	0
Lease Limit/Trader	1	1
Lease Ticks	300	300
Containment		
Convert From	BULLx10000, BEARx10000, USDx1500	RITCx10000, USDx1500
Convert To	RITCx10000	BULLx10000, BEARx10000
Convert Ticks	2	2