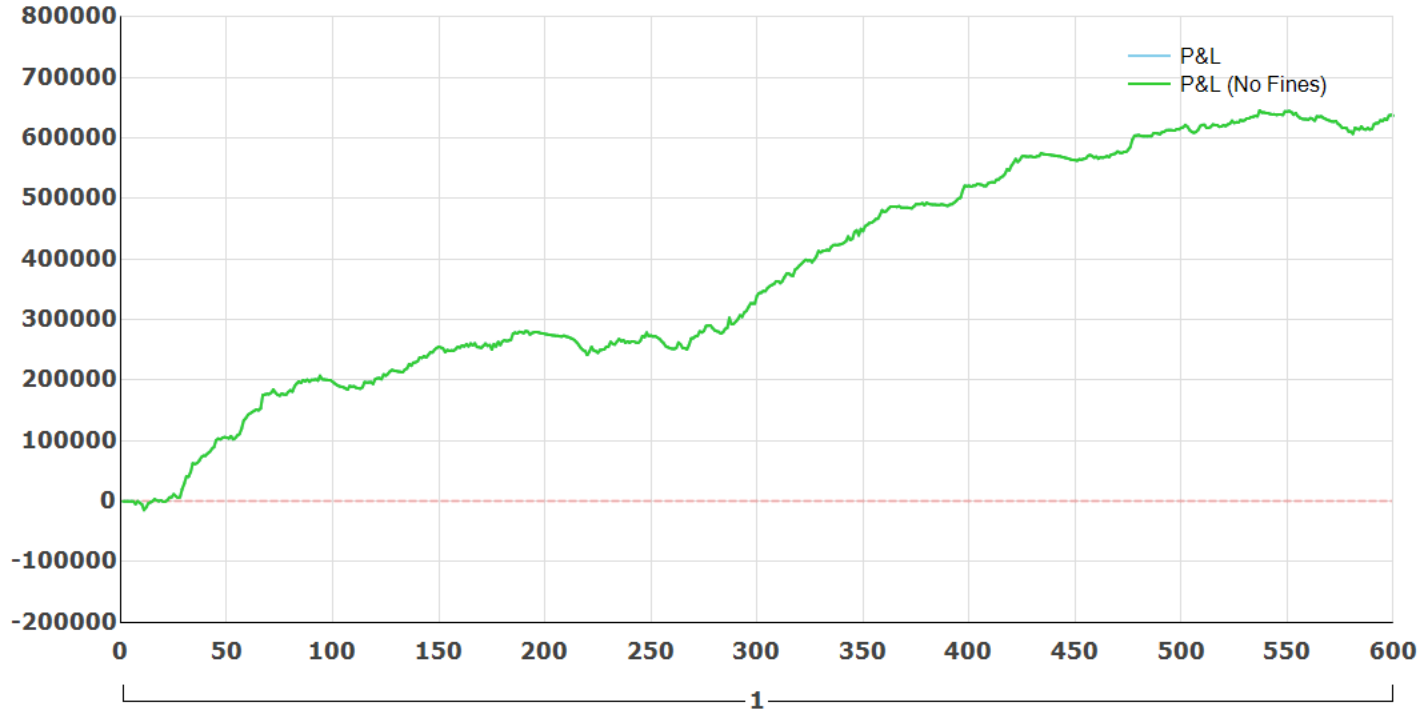
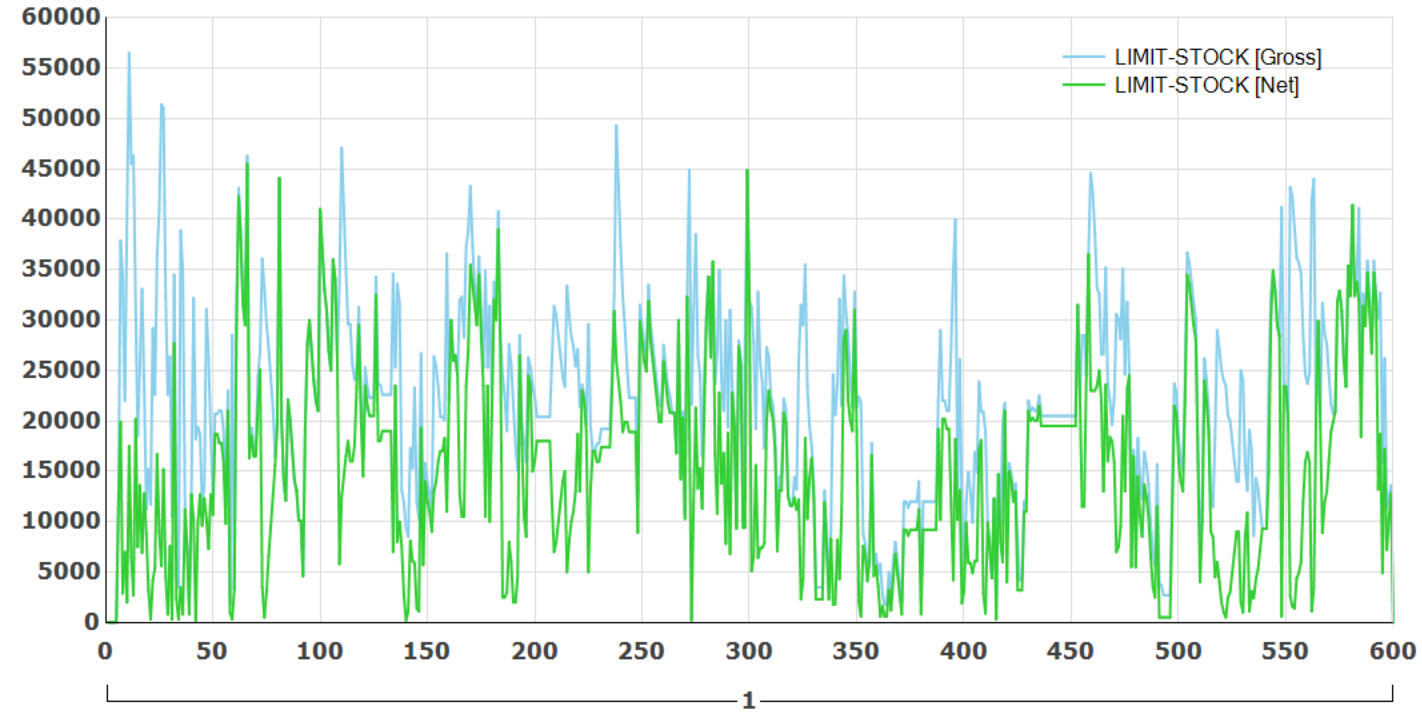
RIT Performance Report

Trader: SMITH32-1
Simulation: ALGO Market Making Case

Trader P&L Chart



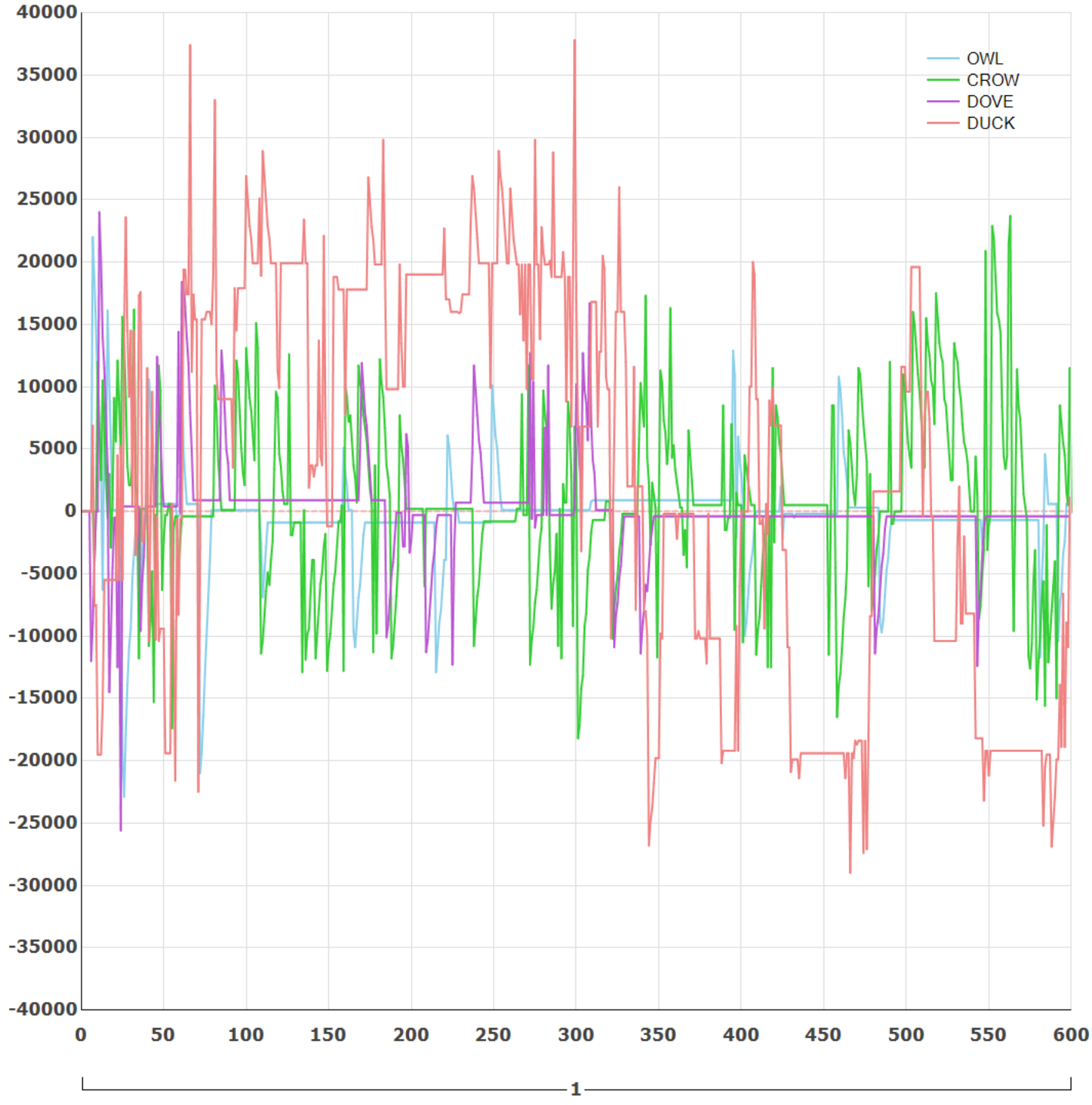
Trading Limit Chart



RIT Performance Report

Trader: SMITH32-1
Simulation: ALGO Market Making Case

Position Chart



RIT Performance Report

Trader: SMITH32-1
Simulation: ALGO Market Making Case

P&L Summary

My P&L	Simulation Average	Simulation Median	Simulation Min	Simulation Max	Simulation Traders
636,800.00	154,190.60	43,902.00	0.00	636,800.00	5

Security P&L Summary

Ticker	Realized P&L (Ex-Fines)	Unrealized P&L	Commissions	Rebates	Total Volume	Buy Volume	Sell Volume	Buy VWAP	Sell VWAP
OWL	-18,731.00	0.00	26,412.00	23,540.00	881,000.00	440,500.00	440,500.00	163.6883	163.6523
CROW	131,459.00	0.00	-83,488.00	-99,009.00	4,182,400.00	2,091,200.00	2,091,200.00	111.6544	111.7247
DOVE	5,090.00	0.00	-27,966.00	-25,848.00	932,600.00	466,300.00	466,300.00	20.3105	20.3168
DUCK	518,982.00	0.00	121,782.00	169,380.00	6,090,200.00	3,045,100.00	3,045,100.00	58.7866	58.9414
TOTAL	636,800.00	0.00	36,740.00	68,063.00					

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	Final Position
OWL	820	156,400.00	163.4437	135,500.00	163.8853	284,100.00	163.8229	304,400.00	163.5446	2.02	656	219,655.68	0
CROW	2806	389,600.00	111.5141	484,500.00	111.3178	1,701,600.00	111.6866	1,598,700.00	111.8748	3.78	2528	184,446.02	0
DOVE	755	148,000.00	20.4854	138,000.00	20.3285	317,900.00	20.2273	328,300.00	20.3119	2.26	621	30,492.50	0
DUCK	3440	192,400.00	58.5945	250,700.00	58.7913	2,852,700.00	58.7995	2,793,300.00	58.9552	12.74	3390	105,731.45	0
TOTAL	7821										7195		

Trading Limit Fines Summary

Name	Gross Limit	Net Limit	Gross Limit Fines	Net Limit Fines
LIMIT-STOCK	250,000.00	250,000.00	0.00	0.00
TOTAL			0.00	0.00

RIT Performance Report

Trader: SMITH32-1
Simulation: ALGO Market Making Case

Case Info

Parameter	Value
Simulation Name	ALGO Market Making Case
Periods	1
Ticks/Period	600
Stop-Loss Limit	0
API Enabled	True
RTD Enabled	True
Trade At Settled Enabled	False

Security Info

Parameter	OWL	CROW	DOVE	DUCK
Ticker	OWL	CROW	DOVE	DUCK
Type	STOCK	STOCK	STOCK	STOCK
Start Period	1	1	1	1
Stop Period	1	1	1	1
Unit Multiplier	1	1	1	1
Fee Type	PER_UNIT	PER_UNIT	PER_UNIT	PER_UNIT
Fee	0.03	-0.02	-0.03	0.02
API Orders/Second	50	50	50	50
Maximum Price	1000	1000	1000	1000
Minimum Price	1	1	1	1
Min Trade Size	0	0	0	0
Max Trade Size	5000	5000	5000	5000
Limits	LIMIT-STOCK×1	LIMIT-STOCK×1	LIMIT-STOCK×1	LIMIT-STOCK×1
Display Units	share	share	share	share
Quoted Decimals	2	2	2	2
Short Allowed	True	True	True	True
Limit Order Rebate	0.04	-0.03	-0.04	0.03

Connections

IP
206.223.179.114