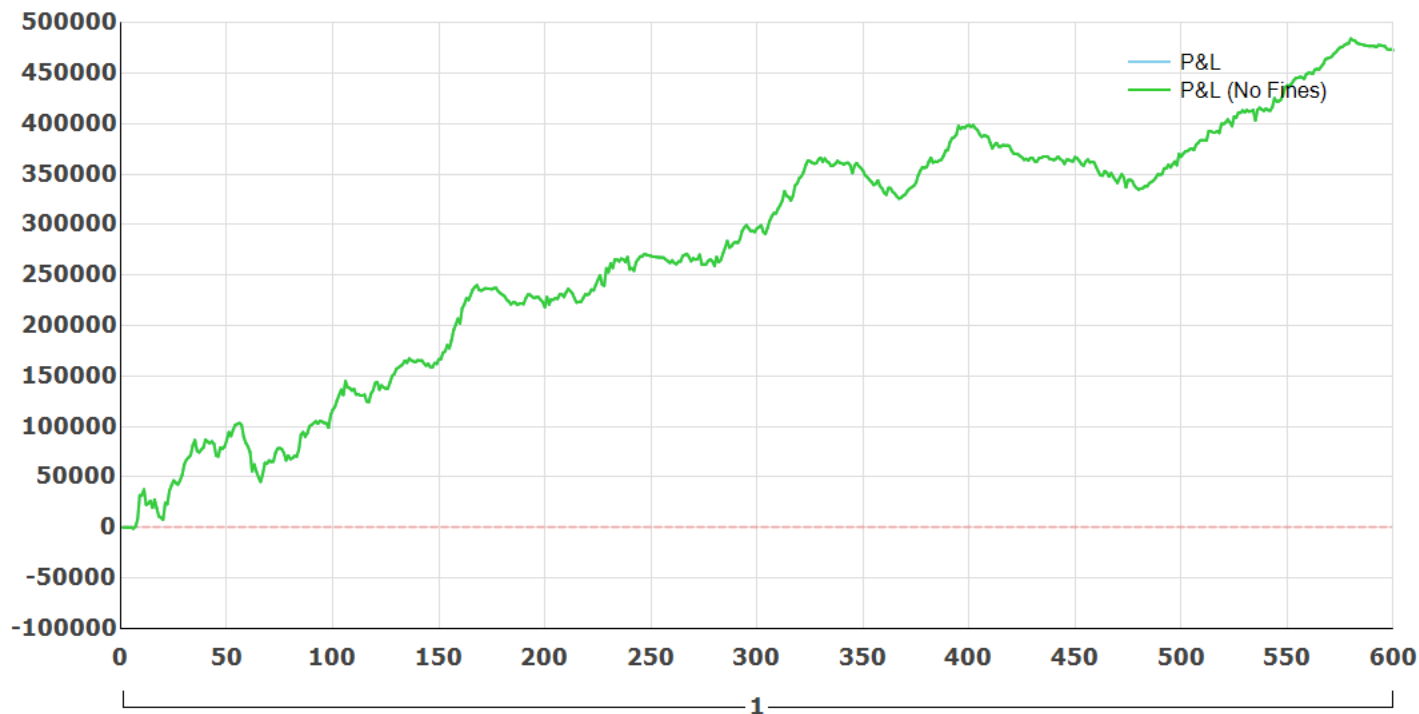


RIT Performance Report

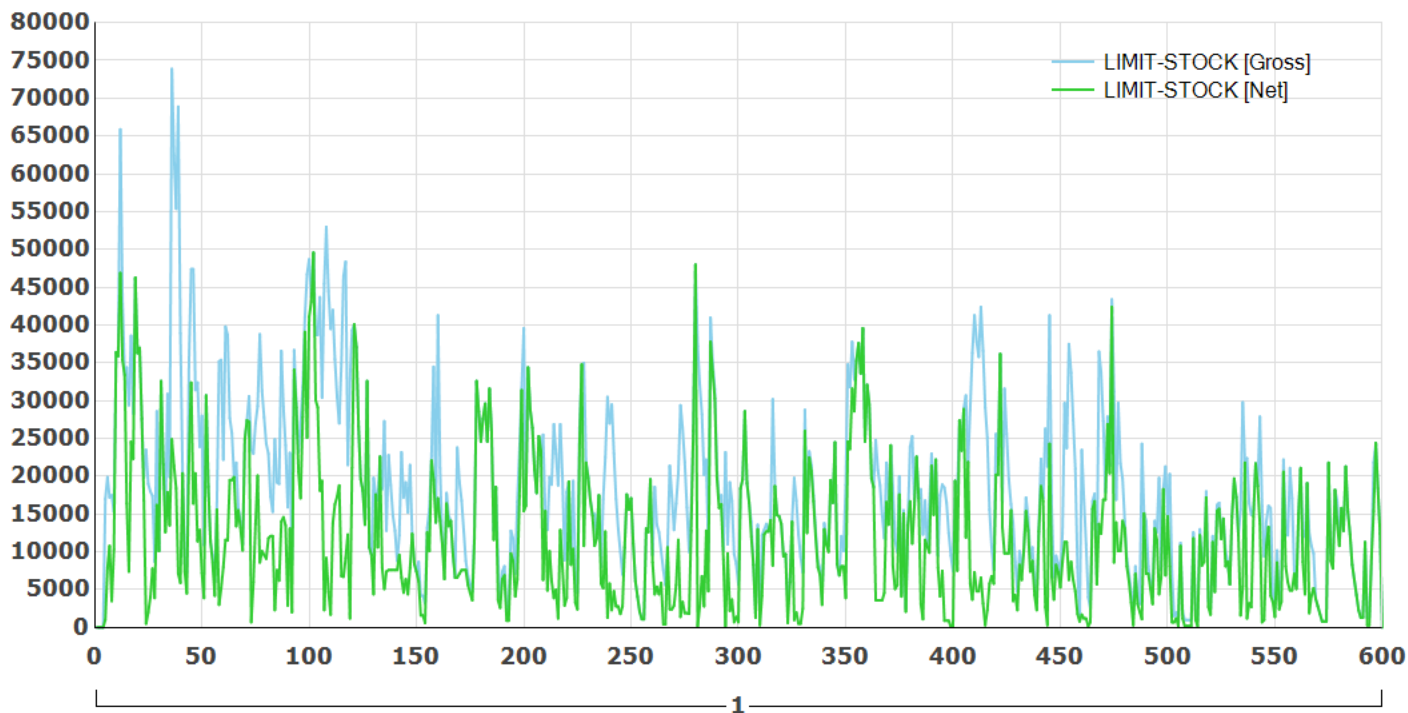
Trader: SMITH32-1

Simulation: ALGO Market Making Case

Trader P&L Chart



Trading Limit Chart

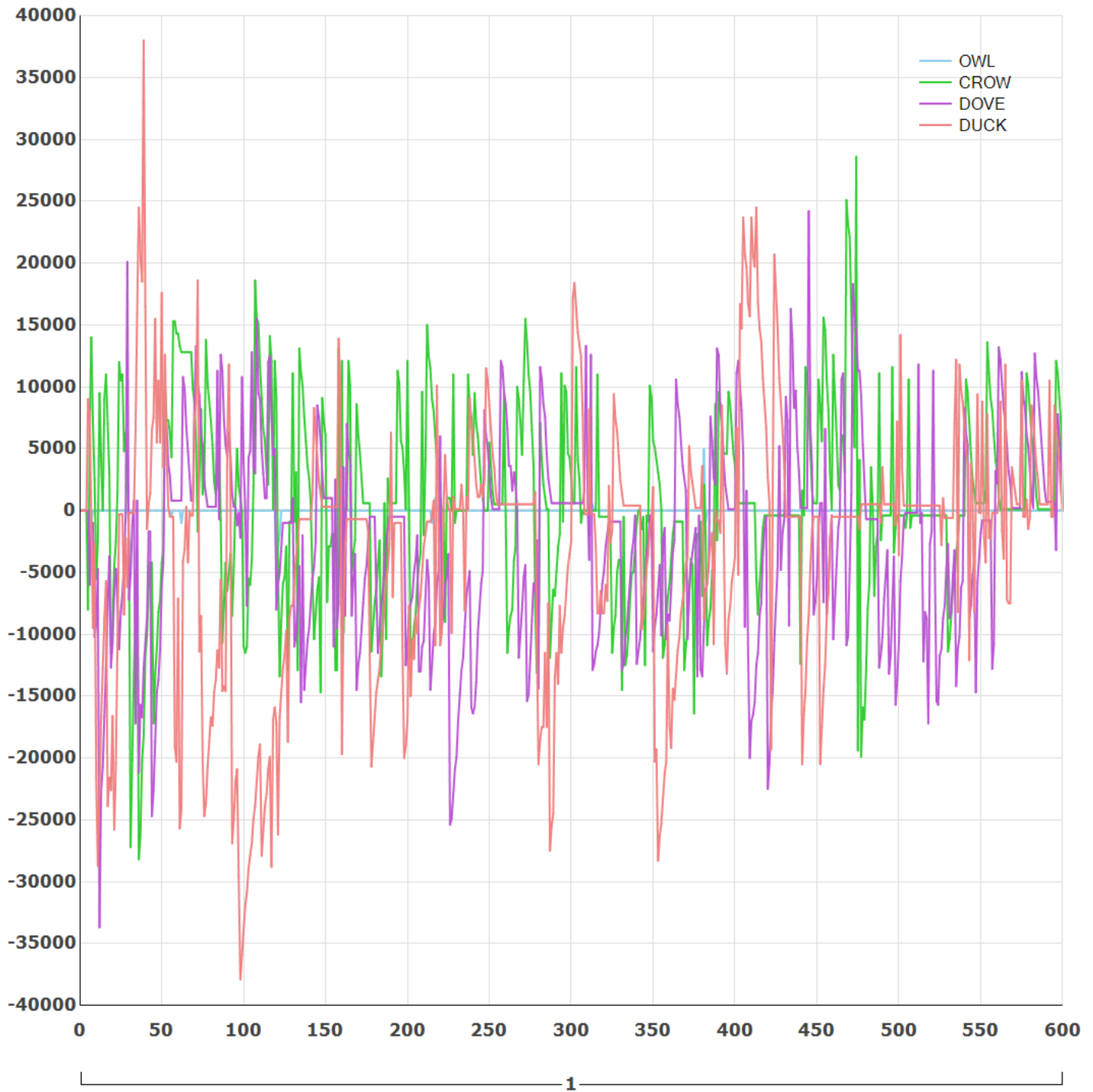


RIT Performance Report

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
472,782.00	-734,690.00	-94,735.00	-3,760,696.00	472,782.00	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	2,486.00	0.00	4,080.00	4,080.00	136,000.00	68,000.00	68,000.00	165.0734	165.1100
CROW	125,179.00	0.00	-95,026.00	-113,184.00	4,757,400.00	2,378,700.00	2,378,700.00	115.9504	116.0107
DOVE	-18,261.00	0.00	-103,602.00	-102,972.00	3,456,200.00	1,728,100.00	1,728,100.00	41.6311	41.6201
DUCK	363,378.00	0.00	112,714.00	143,850.00	5,636,200.00	2,818,100.00	2,818,100.00	75.0371	75.1550
TOTAL	472,782.00	0.00	-81,834.00	-68,226.00					

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	85	22,000.00	164.0734	12,000.00	164.5100	46,000.00	165.5517	56,000.00	165.2386	3.00	87	258,074.41	0
CROW	3173	482,900.00	116.3650	495,600.00	116.3204	1,895,800.00	115.8448	1,877,000.00	115.9472	3.86	2942	187,319.04	0
DOVE	2681	509,700.00	42.3005	369,400.00	41.7541	1,218,400.00	41.3511	1,355,900.00	41.5802	2.93	2274	63,212.51	0
DUCK	3441	475,100.00	75.2268	365,600.00	74.8477	2,343,000.00	74.9987	2,452,000.00	75.2011	5.70	3671	115,287.26	0
TOTAL	9380										8974		

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-STOCKx1	LIMIT-STOCKx1	LIMIT-STOCKx1	LIMIT-STOCKx1
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