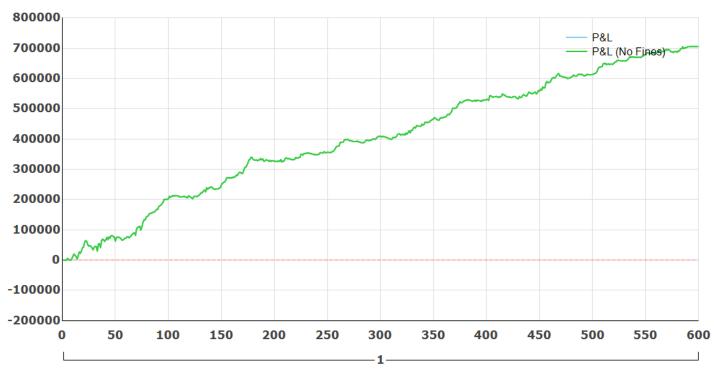
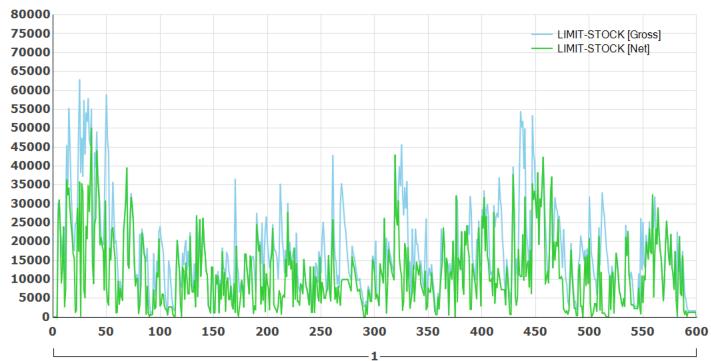
Simulation: ALGO Market Making Case



Trader P&L Chart



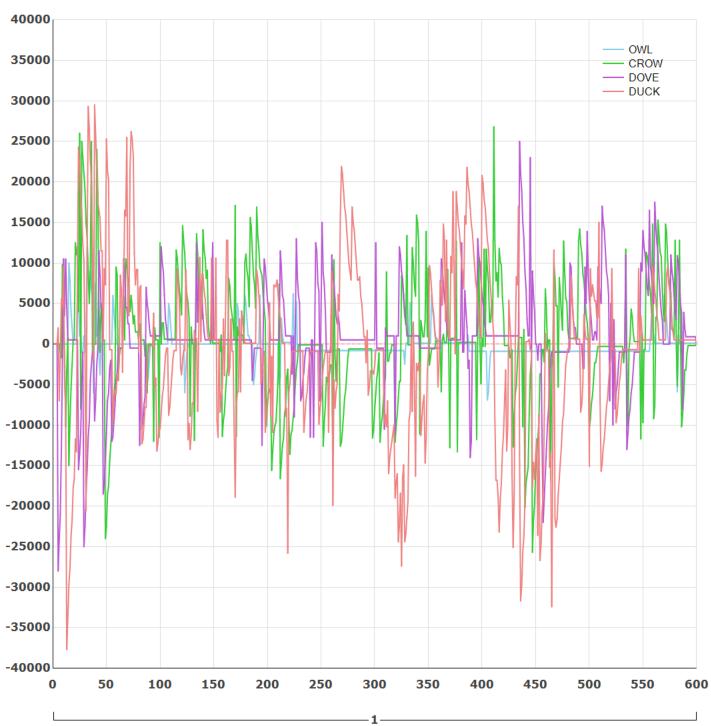
Trading Limit Chart



Simulation: ALGO Market Making Case



Position Chart



Simulation: ALGO Market Making Case



P&L Summary

My P&L	Simulation Average	Simulation Median	Simulation Min	Simulation Max	Simulation Traders
705,088.00	-1,069,141.43	0.00	-8,834,131.00	705,088.00	7

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	-41,599.00	0.00	16,353.00	11,352.00	545,200.00	272,600.00	272,600.00	139.6284	139.4941
CROW	314,642.00	0.00	-107,180.00	-133,737.00	5,359,200.00	2,679,600.00	2,679,600.00	112.6792	112.8065
DOVE	109,925.00	0.00	-82,365.00	-84,972.00	2,746,400.00	1,373,200.00	1,373,200.00	23.7658	23.8477
DUCK	322,120.00	0.00	110,858.00	136,782.00	5,543,400.00	2,771,700.00	2,771,700.00	78.2678	78.3746
TOTAL	705,088.00	0.00	-62,334.00	-70,575.00					

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:Act ive Volume	Trades	Average Trade Value	Final Position
OWL	420	106,900.00	140.7231	154,400.00	140.4493	165,700.00	138.9221	118,100.00	138.2635	1.09	394	193,088.80	0
CROW	3394	458,300.00	112.9732	442,800.00	112.3916	2,221,100.0 0	112.6183	2,236,800.0 0	112.8887	4.95	3219	187,694.48	0
DOVE	1942	283,500.00	23.3911	337,700.00	23.6996	1,089,700.0 0	23.8632	1,034,600.0 0	23.8972	3.42	1672	39,092.43	0
DUCK	3643	510,300.00	78.6735	473,200.00	78.1957	2,261,400.0 0	78.1762	2,298,000.0 0	78.4118	4.64	3541	122,600.17	0
TOTAL	9399										8826		

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

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
Туре	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

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