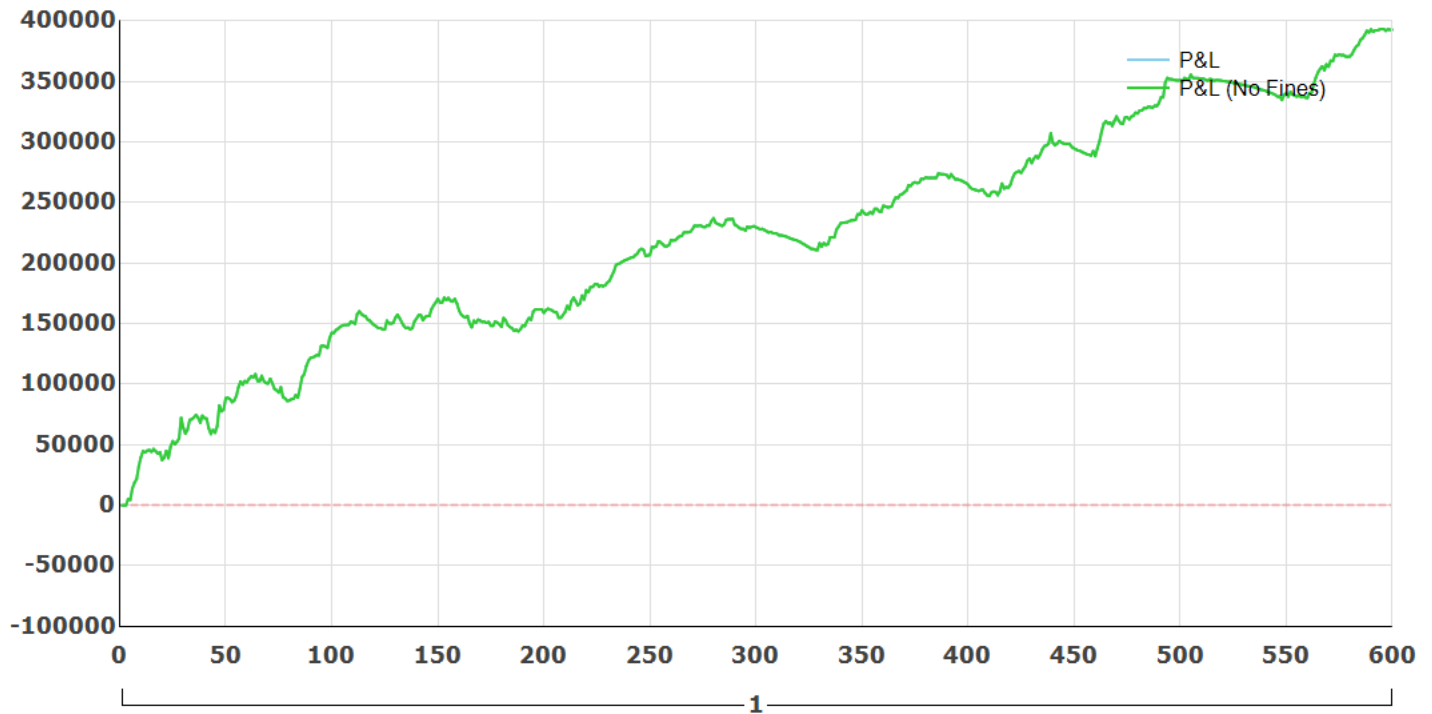


RIT Performance Report

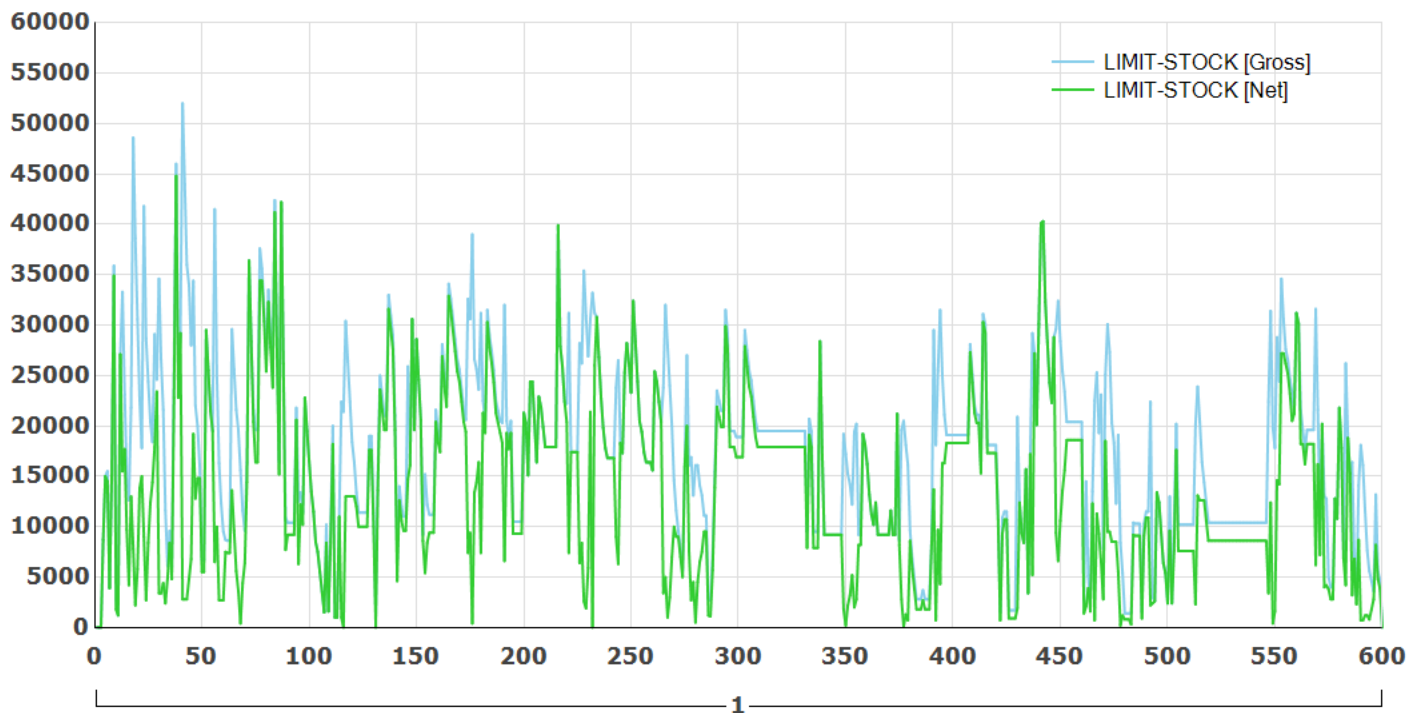
Trader: SMITH32-1

Simulation: ALGO Market Making Case

Trader P&L Chart



Trading Limit Chart

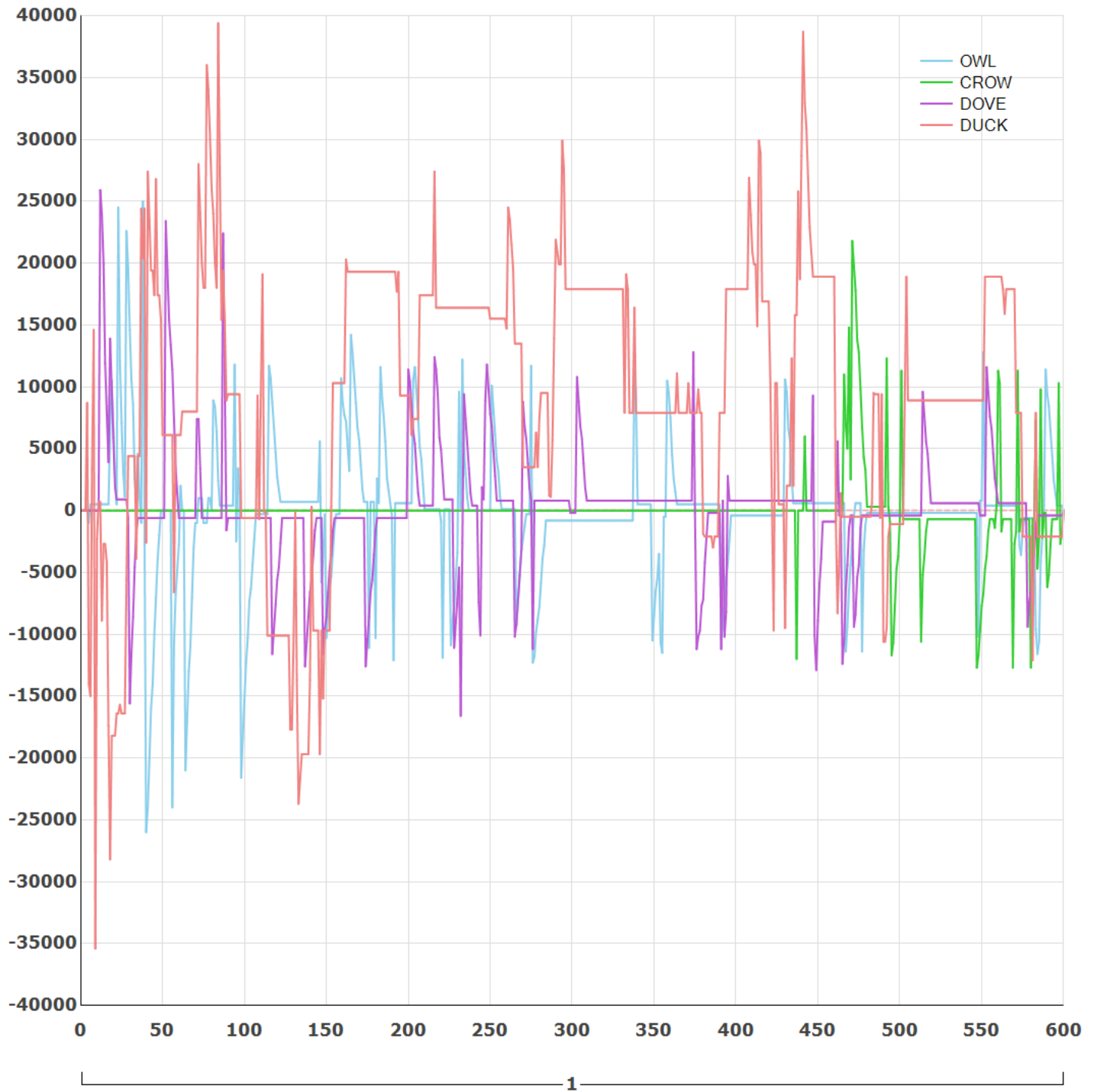


RIT Performance Report

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
392,639.00	170,062.67	94,106.00	0.00	439,525.00	6

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	27,533.00	0.00	46,452.00	42,576.00	1,548,800.00	774,400.00	774,400.00	153.7884	153.8290
CROW	65,095.00	0.00	-22,074.00	-28,131.00	1,104,400.00	552,200.00	552,200.00	87.9593	88.0882
DOVE	4,243.00	0.00	-34,416.00	-28,216.00	1,147,600.00	573,800.00	573,800.00	23.6256	23.6222
DUCK	295,768.00	0.00	83,178.00	114,753.00	4,161,000.00	2,080,500.00	2,080,500.00	69.9678	70.0948
TOTAL	392,639.00	0.00	73,140.00	100,982.00					

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	1242	245,800.00	154.6883	238,200.00	153.4133	528,600.00	153.3700	535,800.00	154.0106	2.20	1095	217,493.79	0
CROW	639	116,500.00	87.9297	49,500.00	87.8329	435,000.00	87.9660	502,700.00	88.1133	5.65	628	154,699.56	0
DOVE	959	213,300.00	23.6557	228,500.00	23.6928	360,100.00	23.6067	345,300.00	23.5755	1.60	769	35,241.85	0
DUCK	2495	110,500.00	70.0779	223,300.00	69.7173	1,967,900.00	69.9623	1,857,200.00	70.1401	11.46	2454	118,685.66	0
TOTAL	5335										4946		

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