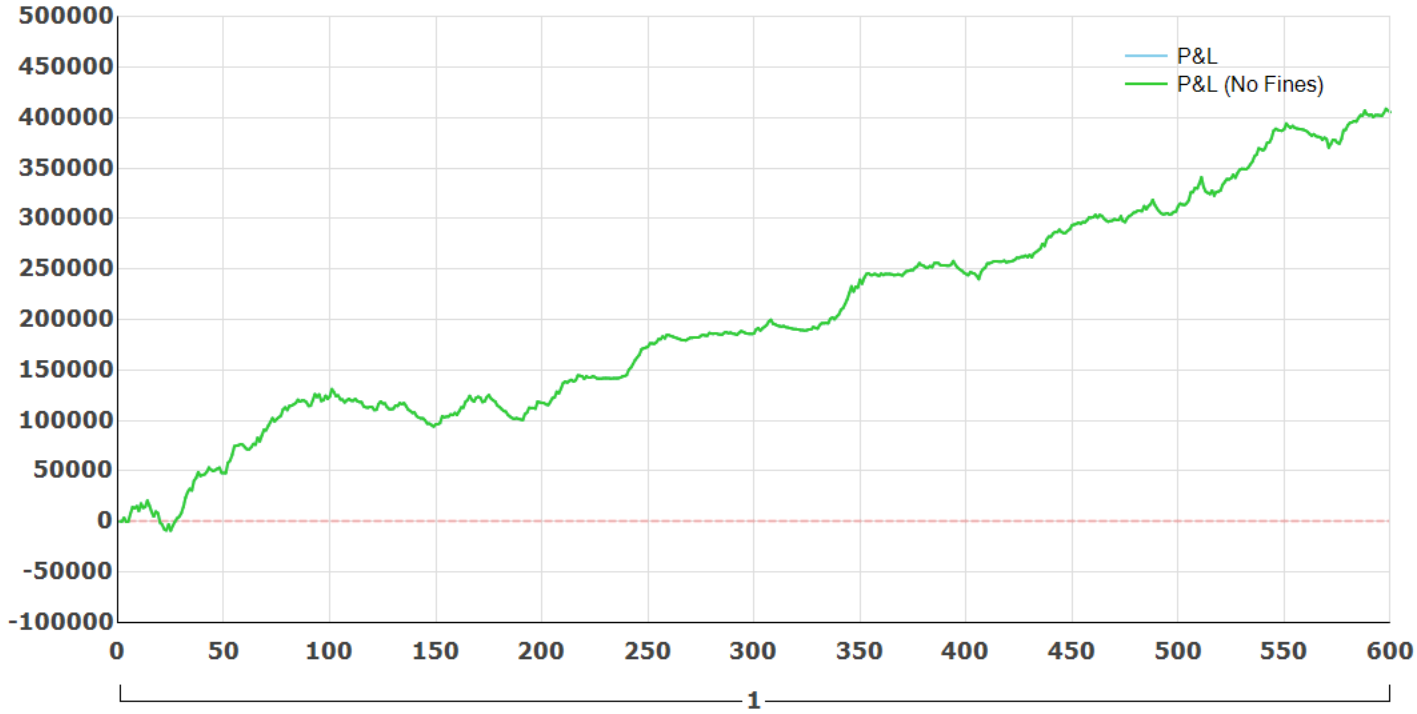
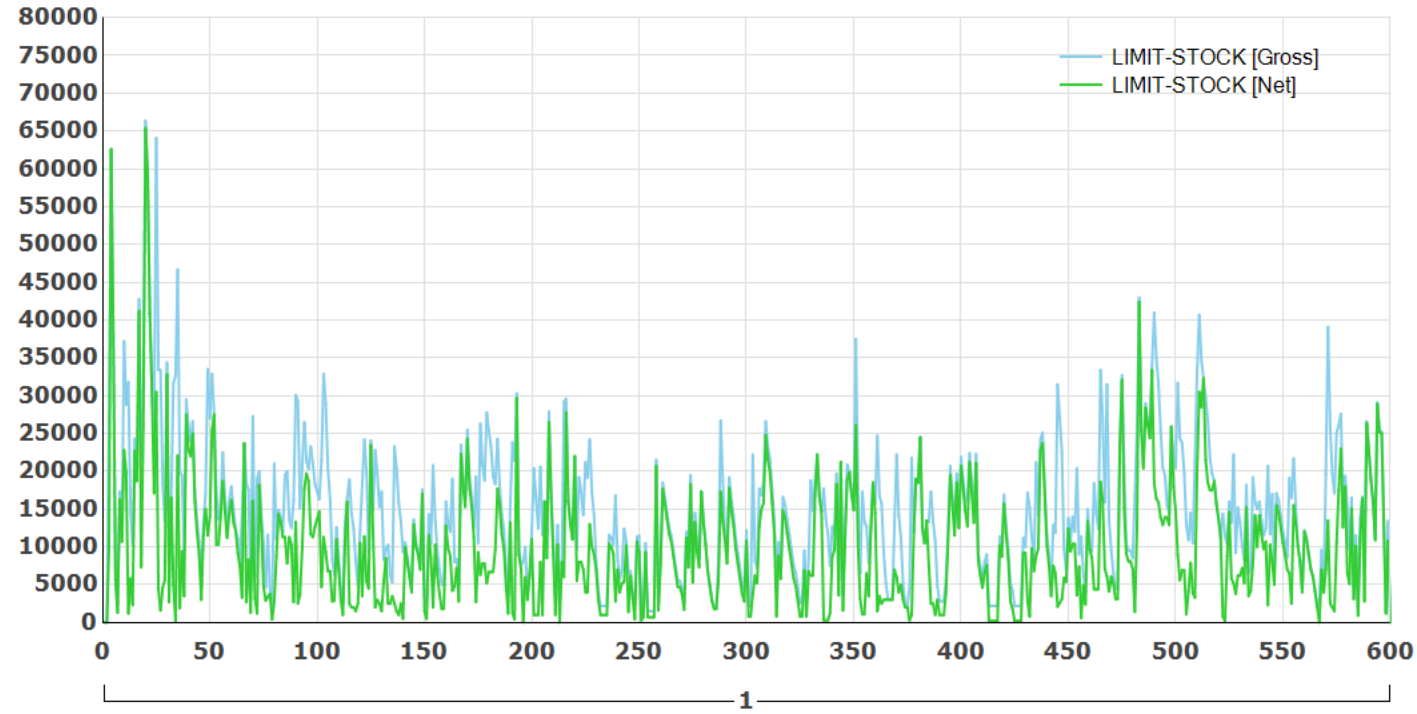
RIT Performance Report

Trader: SMITH32-1
Simulation: ALGO Market Making Case

Trader P&L Chart



Trading Limit Chart



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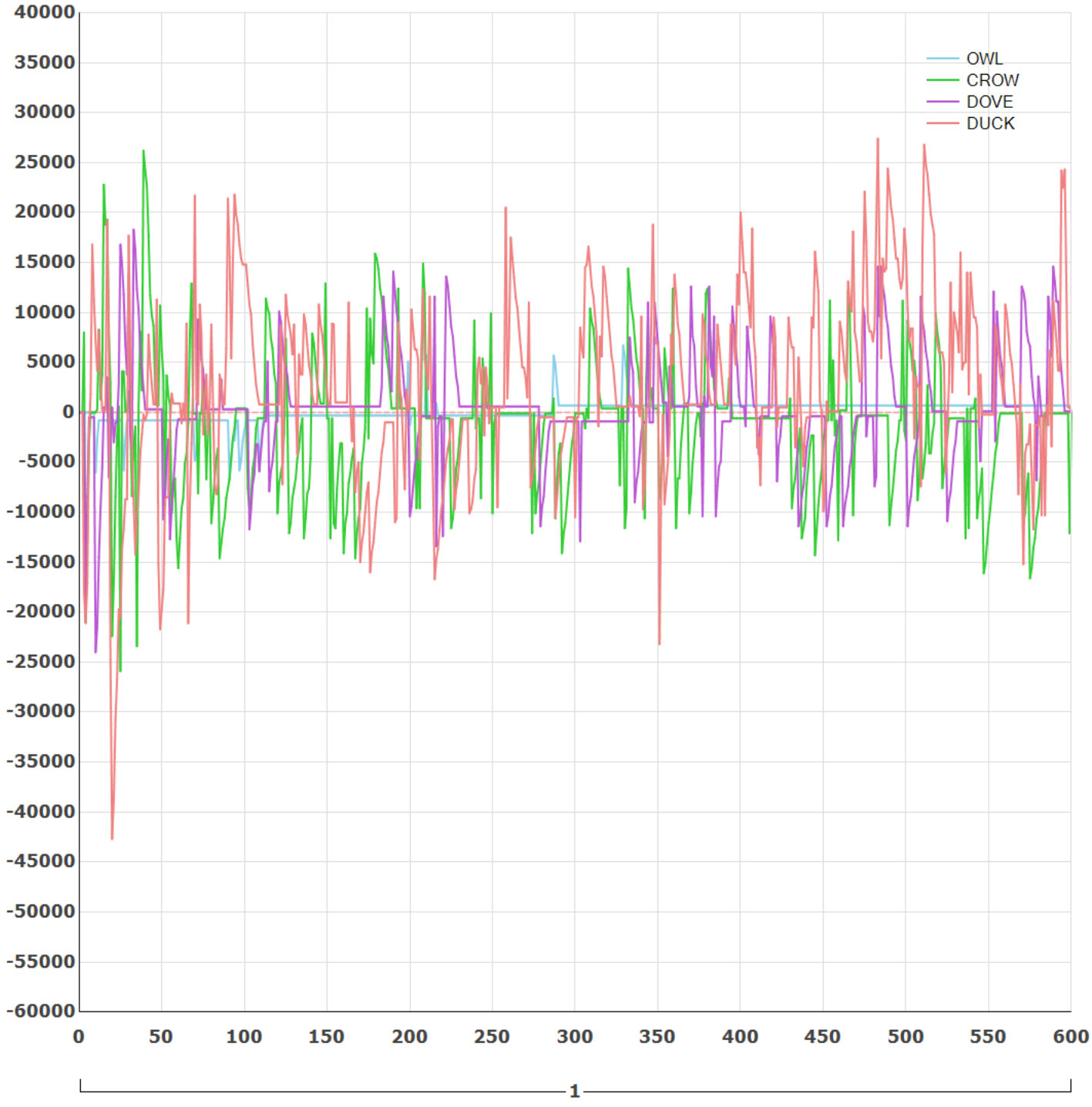
Position Chart



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P&L Summary

My P&L	Simulation Average	Simulation Median	Simulation Min	Simulation Max	Simulation Traders
405,475.00	-310,610.60	0.00	-2,095,641.00	405,475.00	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	-5,714.00	0.00	5,931.00	3,664.00	198,400.00	99,200.00	99,200.00	174.9684	174.9337
CROW	99,680.00	0.00	-74,818.00	-85,470.00	3,750,000.00	1,875,000.00	1,875,000.00	99.4716	99.5304
DOVE	5,062.00	0.00	-53,265.00	-46,940.00	1,775,600.00	887,800.00	887,800.00	21.6261	21.6247
DUCK	306,447.00	0.00	121,178.00	149,229.00	6,059,400.00	3,029,700.00	3,029,700.00	71.9092	72.0011
TOTAL	405,475.00	0.00	-974.00	20,483.00					

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	149	67,000.00	174.7149	39,100.00	174.9981	32,200.00	175.4961	59,400.00	174.8782	0.86	137	252,460.28	0
CROW	2515	507,700.00	99.7626	384,200.00	99.4257	1,358,200.00	99.3208	1,490,800.00	99.5574	3.19	2308	161,250.62	0
DOVE	1431	302,000.00	21.8576	300,000.00	21.3881	585,800.00	21.5067	587,700.00	21.7462	1.95	1162	33,043.33	0
DUCK	3820	460,700.00	72.4902	623,900.00	71.4494	2,569,000.00	71.8050	2,405,300.00	72.1459	4.59	3719	117,228.57	0
TOTAL	7915										7326		

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

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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