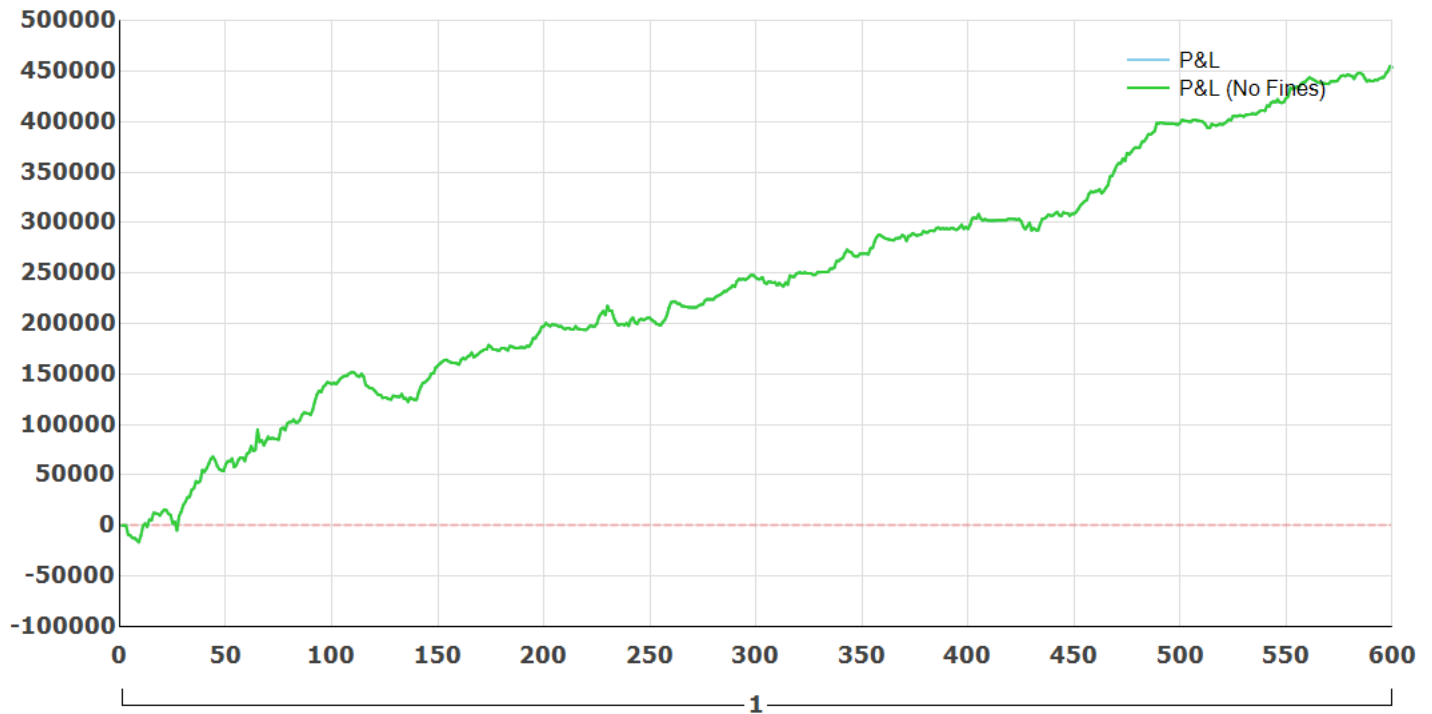


RIT Performance Report

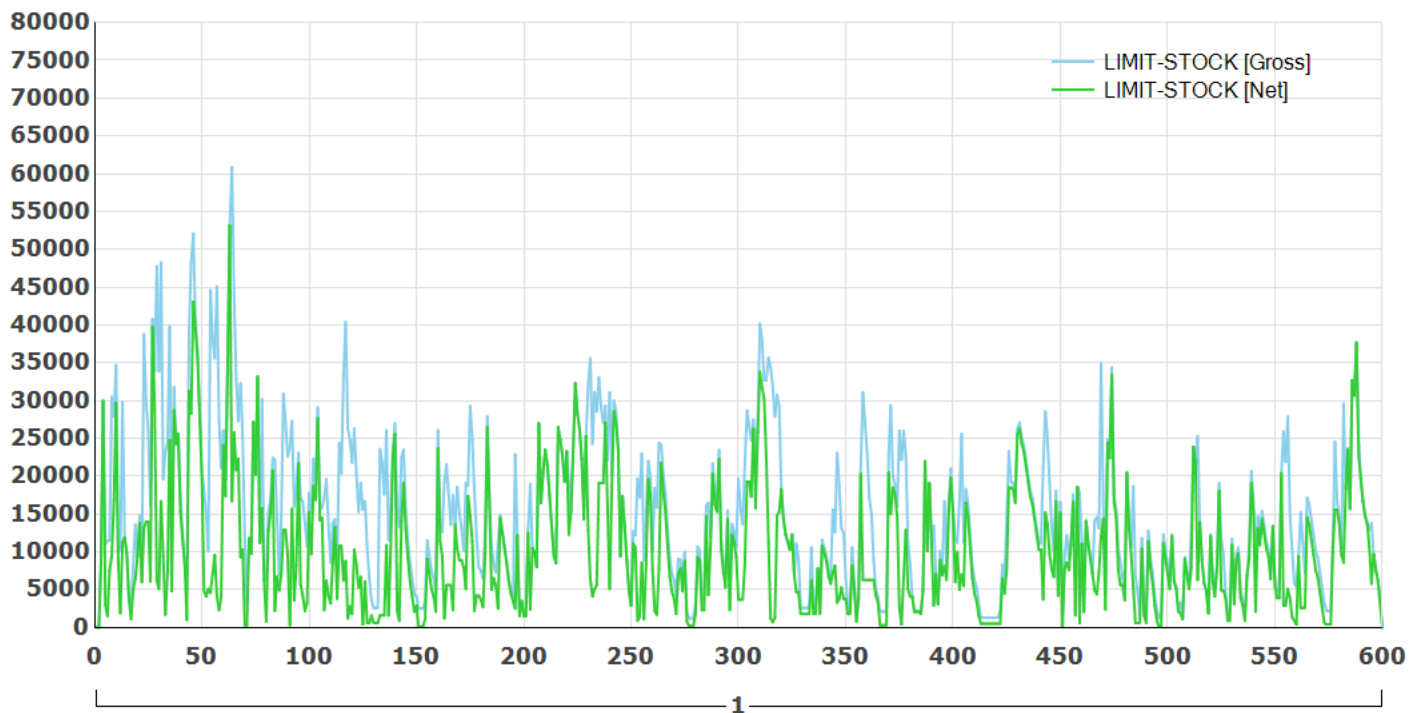
Trader: SMITH32-1

Simulation: ALGO Market Making Case

Trader P&L Chart



Trading Limit Chart

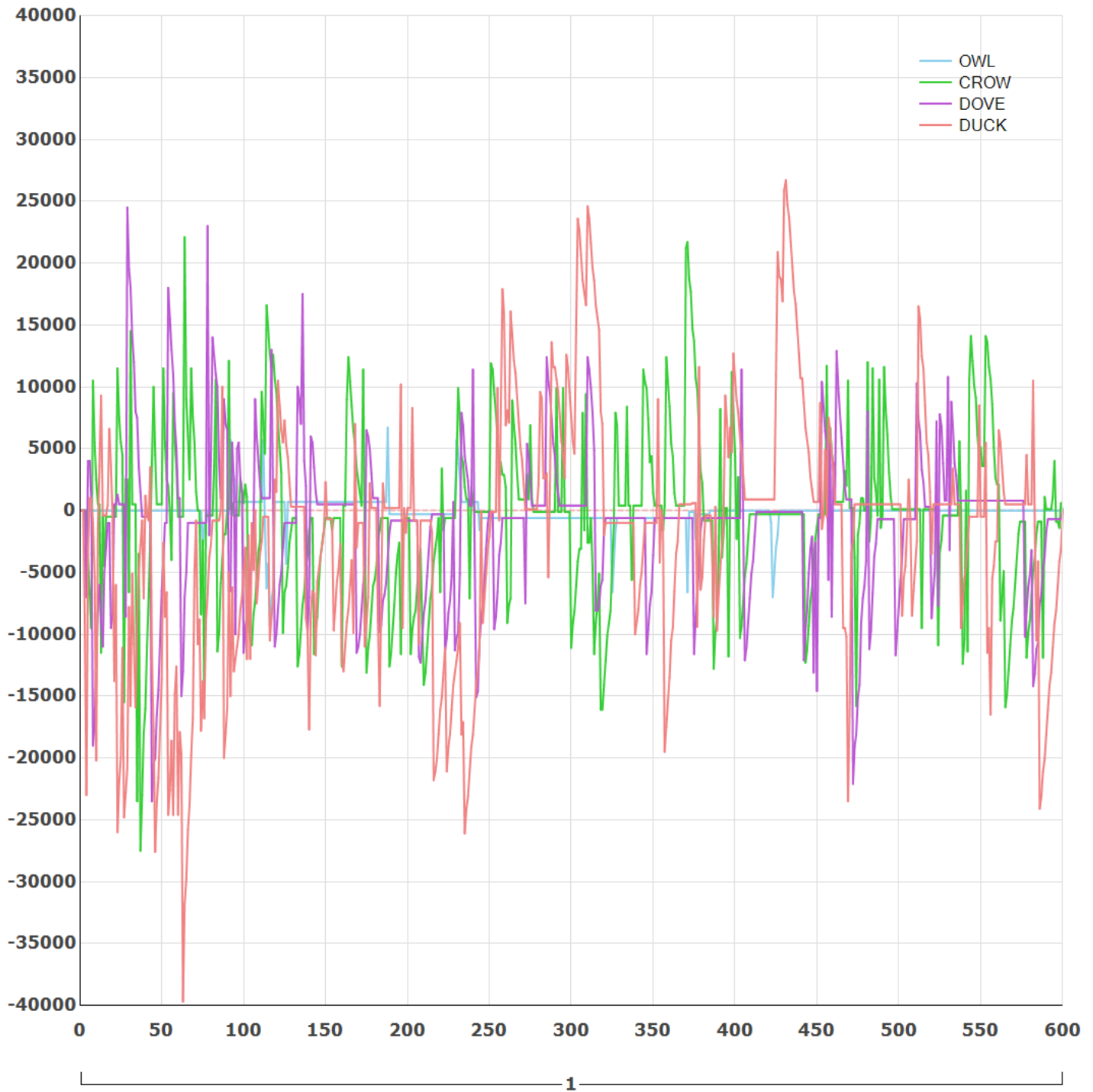


RIT Performance Report

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
453,895.00	35,354.33	67,189.00	-497,734.00	453,895.00	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	-1,727.00	0.00	6,588.00	5,384.00	219,600.00	109,800.00	109,800.00	144.0343	144.0295
CROW	282,677.00	0.00	-103,296.00	-125,343.00	5,175,200.00	2,587,600.00	2,587,600.00	95.2455	95.3633
DOVE	-13,920.00	0.00	-58,359.00	-54,548.00	1,946,000.00	973,000.00	973,000.00	34.8719	34.8537
DUCK	186,865.00	0.00	91,434.00	111,036.00	4,572,800.00	2,286,400.00	2,286,400.00	68.0041	68.0772
TOTAL	453,895.00	0.00	-63,633.00	-63,471.00					

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	157	43,000.00	145.4185	42,000.00	147.9454	66,800.00	143.1432	67,800.00	141.6038	1.58	148	213,712.21	0
CROW	3210	496,400.00	95.4314	490,300.00	95.0762	2,080,800.00	95.1883	2,097,300.00	95.4304	4.23	3022	162,872.96	0
DOVE	1633	350,100.00	35.0731	231,500.00	34.5978	622,200.00	34.7565	741,500.00	34.9336	2.34	1322	51,298.93	0
DUCK	2962	537,400.00	68.2974	333,100.00	67.7827	1,747,900.00	67.9129	1,953,300.00	68.1274	4.25	2995	103,859.68	0
TOTAL	7962										7487		

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