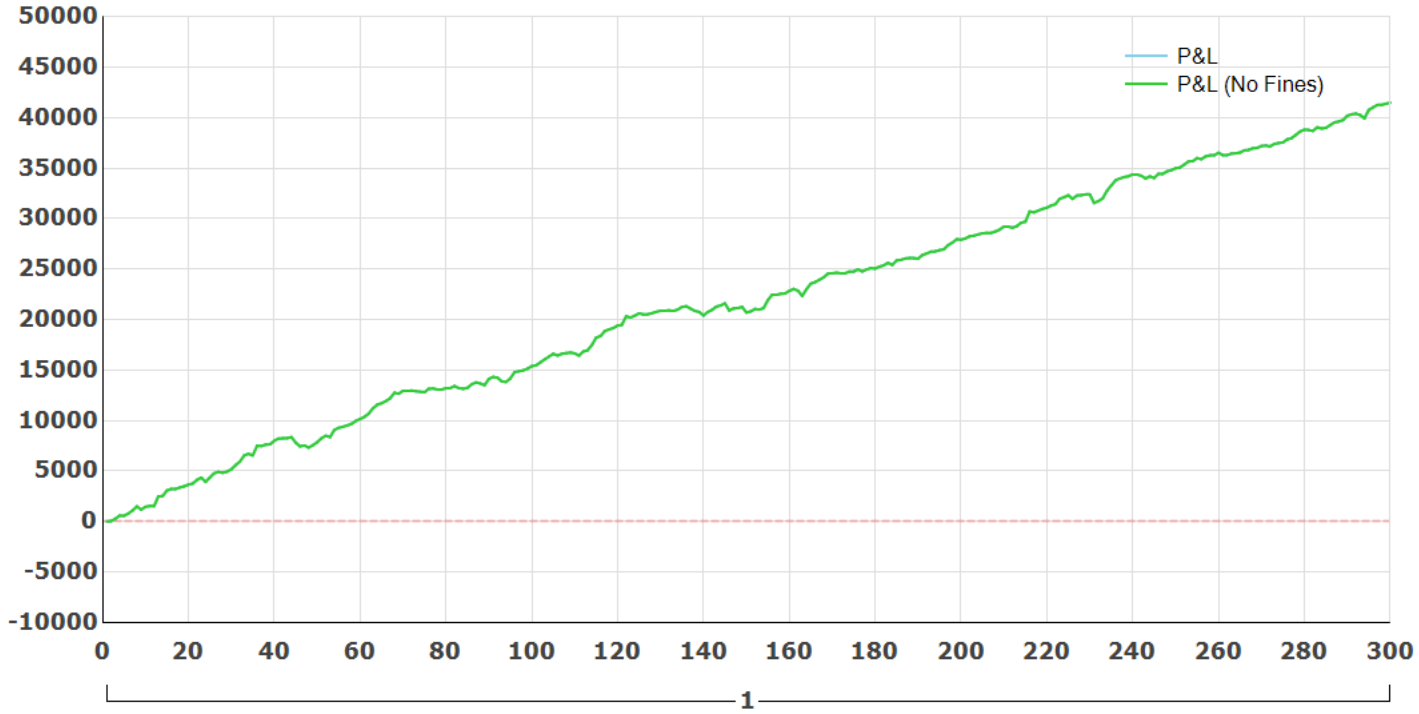
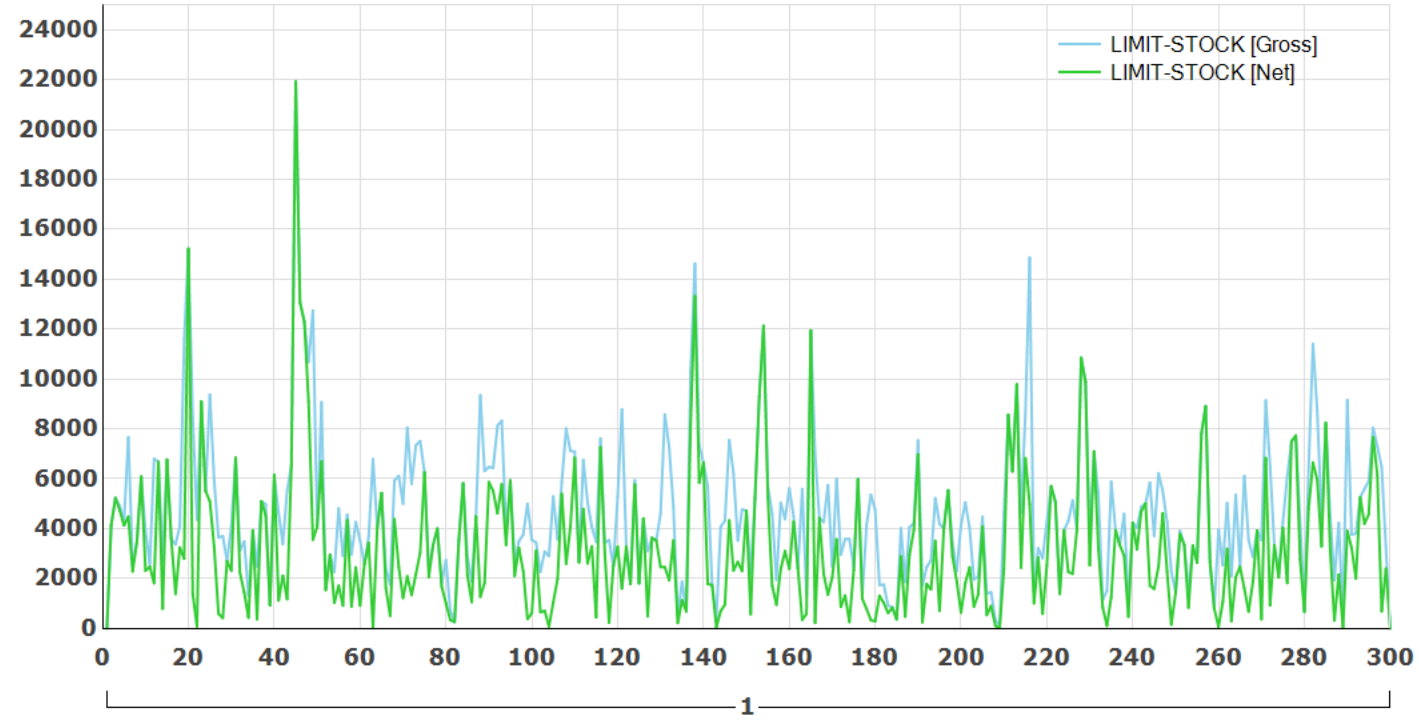
RIT Performance Report

Trader: ALGO Group 8
Simulation: ALGO2e v2

Trader P&L Chart



Trading Limit Chart



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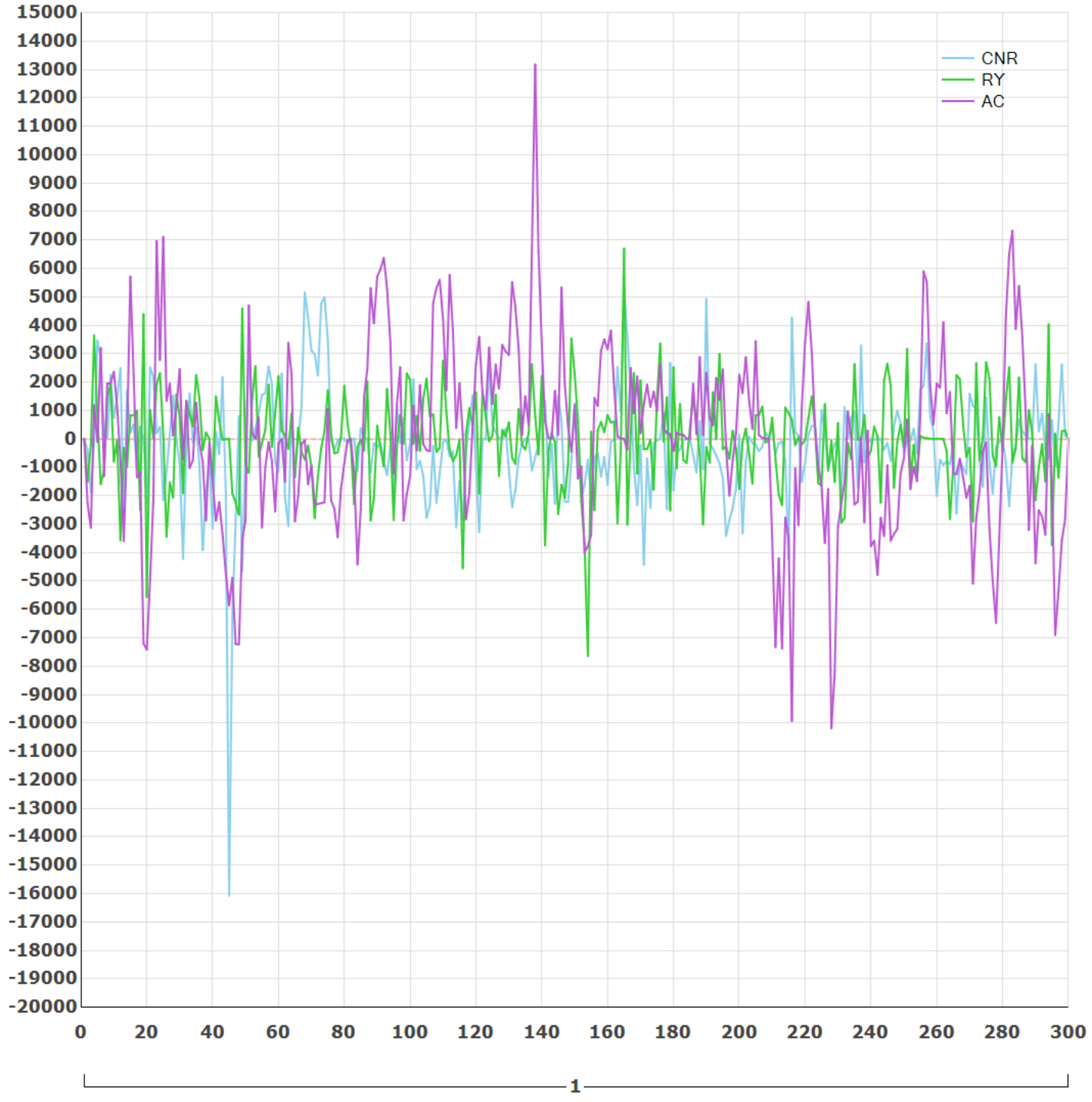
Position Chart



RIT Performance Report

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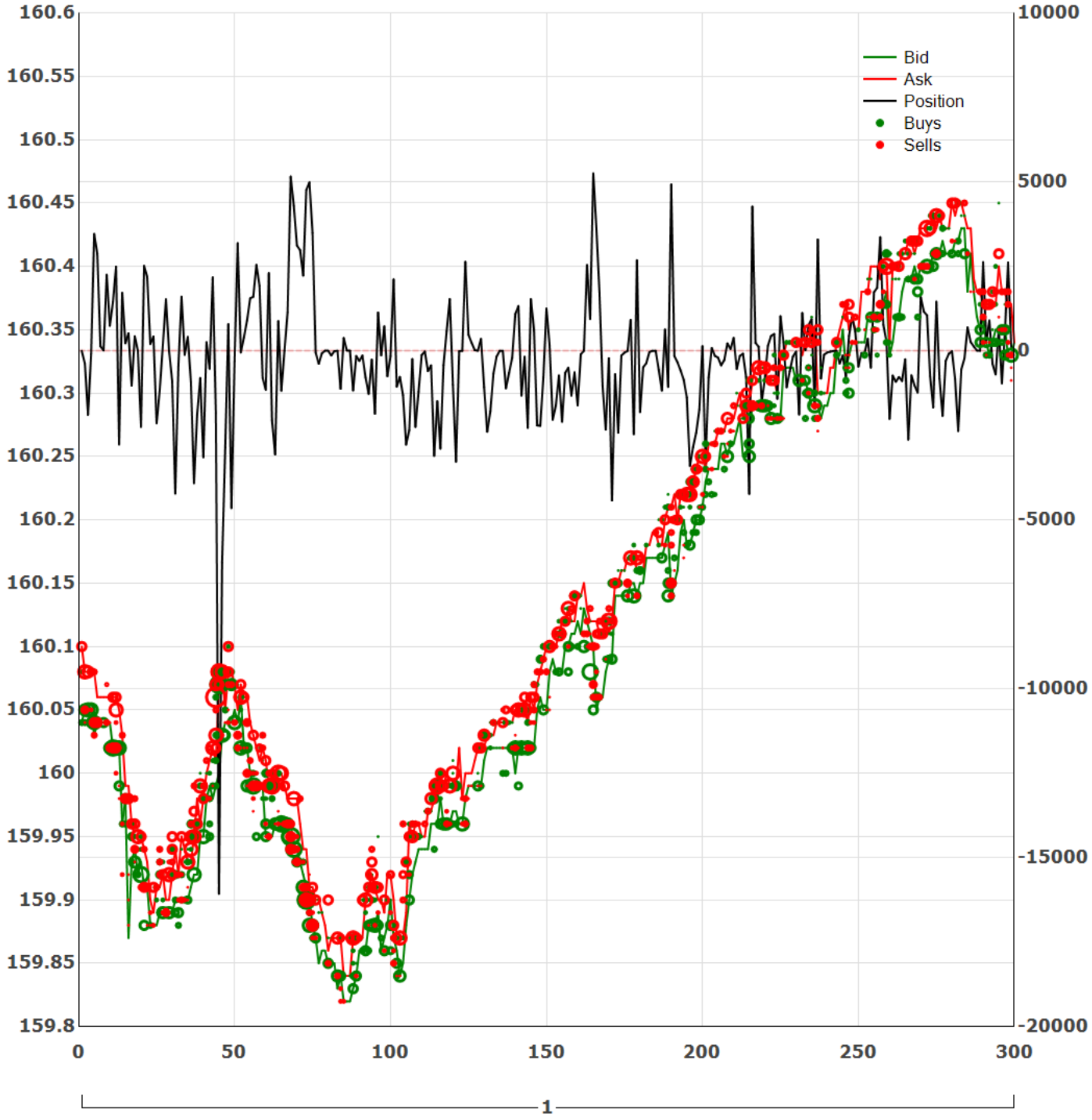
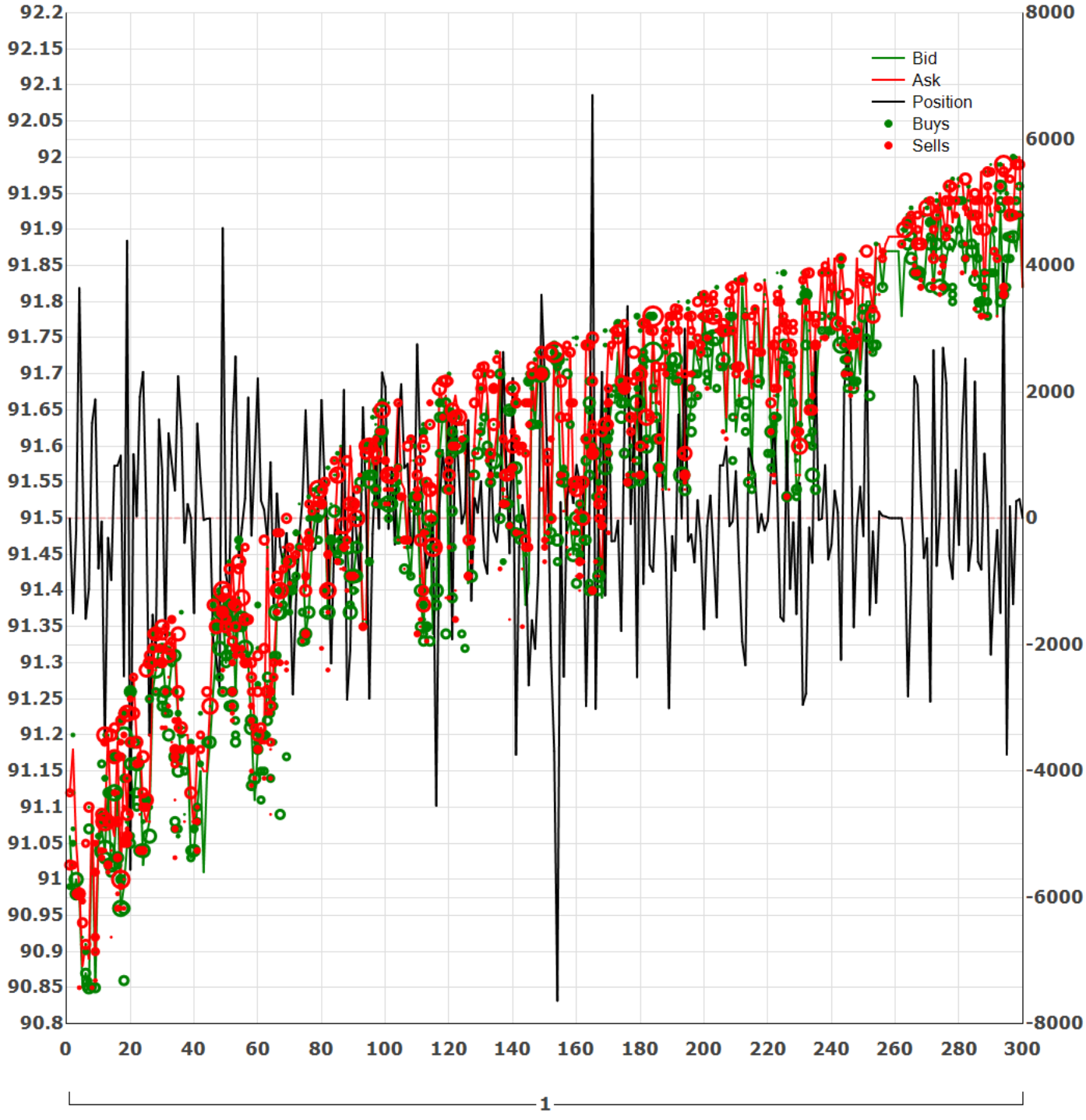
CNR Chart



RIT Performance Report

Trader: ALGO Group 8
Simulation: ALGO2e v2

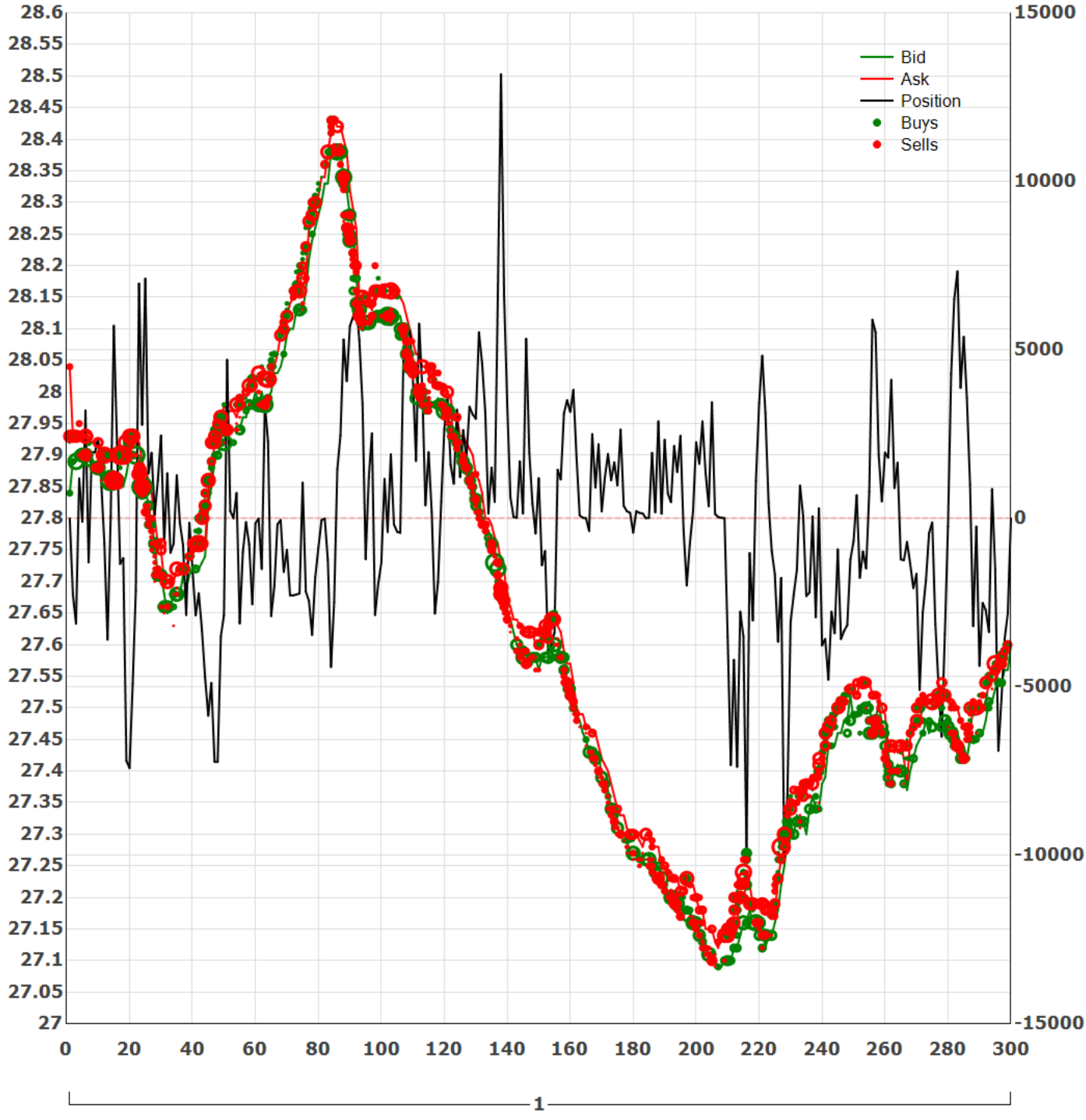
RY Chart



RIT Performance Report

Trader: ALGO Group 8
Simulation: ALGO2e v2

AC Chart



RIT Performance Report

Trader: ALGO Group 8
Simulation: ALGO2e v2

P&L Summary

My P&L	Simulation Average	Simulation Median	Simulation Min	Simulation Max	Simulation Traders
41,485.77	-13,758.69	2,320.11	-898,359.98	88,837.77	39

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
CNR	9,518.02	0.00	3,475.37	4,401.24	1,289,738.00	644,869.00	644,869.00	160.0751	160.0885
RY	29,791.84	0.00	-2,392.91	-4,250.01	1,709,236.00	854,618.00	854,618.00	91.4980	91.5350
AC	2,175.90	0.00	3,071.14	3,354.29	2,049,986.00	1,024,993.00	1,024,993.00	27.7056	27.7074
TOTAL	41,485.77	0.00	4,153.60	3,505.52					

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
CNR	2633	223,621.00	160.0892	183,304.00	160.0478	421,248.00	160.0677	459,000.00	160.1033	2.16	3211	64,170.76	0
RY	3165	229,418.00	91.5218	229,802.00	91.4604	625,187.00	91.4892	624,816.00	91.5624	2.72	3586	43,620.21	0
AC	3305	352,452.00	27.7059	404,863.00	27.7400	669,983.00	27.7058	620,130.00	27.6862	1.70	5264	10,776.47	0
TOTAL	9103										12061		

Trading Limit Fines Summary

Name	Gross Limit	Net Limit	Gross Limit Fines	Net Limit Fines
LIMIT-STOCK	25,000.00	25,000.00	0.00	0.00
TOTAL			0.00	0.00

RIT Performance Report

Trader: ALGO Group 8
Simulation: ALGO2e v2

Case Info

Parameter	Value
Simulation Name	ALGO2e v2
Periods	1
Ticks/Period	300
Stop-Loss Limit	0
API Enabled	True
RTD Enabled	True
Trade At Settled Enabled	False

Security Info

Parameter	CNR	RY	AC
Ticker	CNR	RY	AC
Type	STOCK	STOCK	STOCK
Start Period	1	1	1
Stop Period	1	1	1
Unit Multiplier	1	1	1
Fee Type	PER_UNIT	PER_UNIT	PER_UNIT
Fee	0.0027	-0.0014	0.0015
API Orders/Second	100	100	100
Maximum Price	1000	1000	1000
Minimum Price	1	1	1
Min Trade Size	0	0	0
Max Trade Size	50000	50000	50000
Limits	LIMIT-STOCK×1	LIMIT-STOCK×1	LIMIT-STOCK×1
Display Units	share	share	share
Quoted Decimals	2	2	2
Short Allowed	True	True	True
Limit Order Rebate	0.005	-0.0034	0.0026

Connections

IP
142.1.12.42