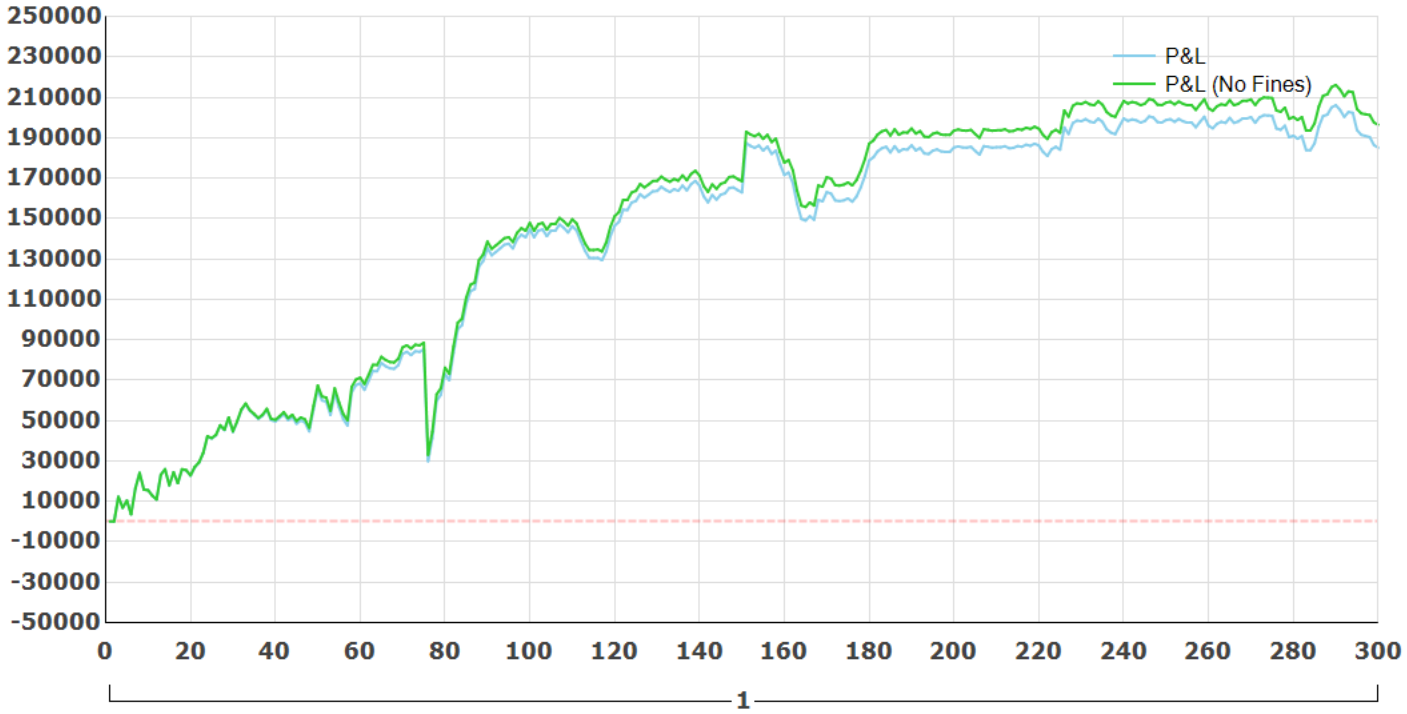
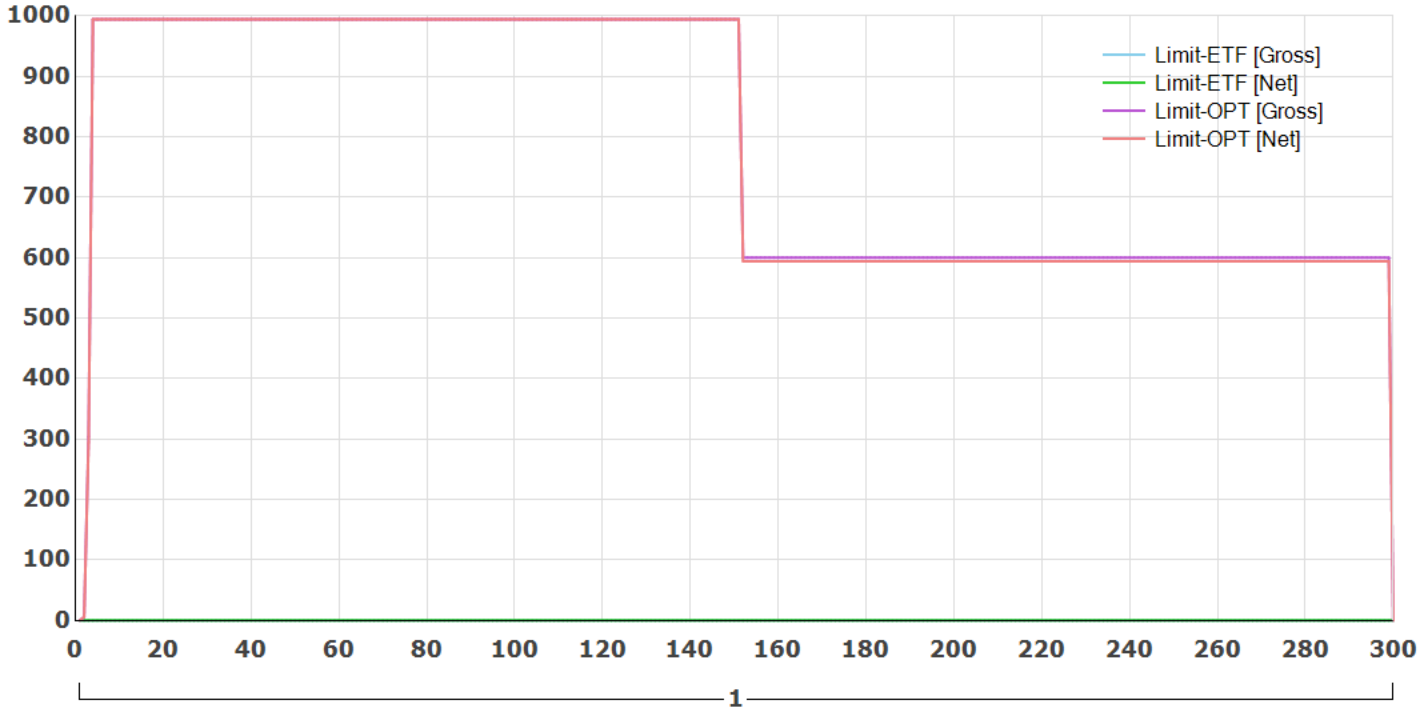
RIT Performance Report

Trader: LSTM-2
Simulation: RITCx Volatility Trading Case

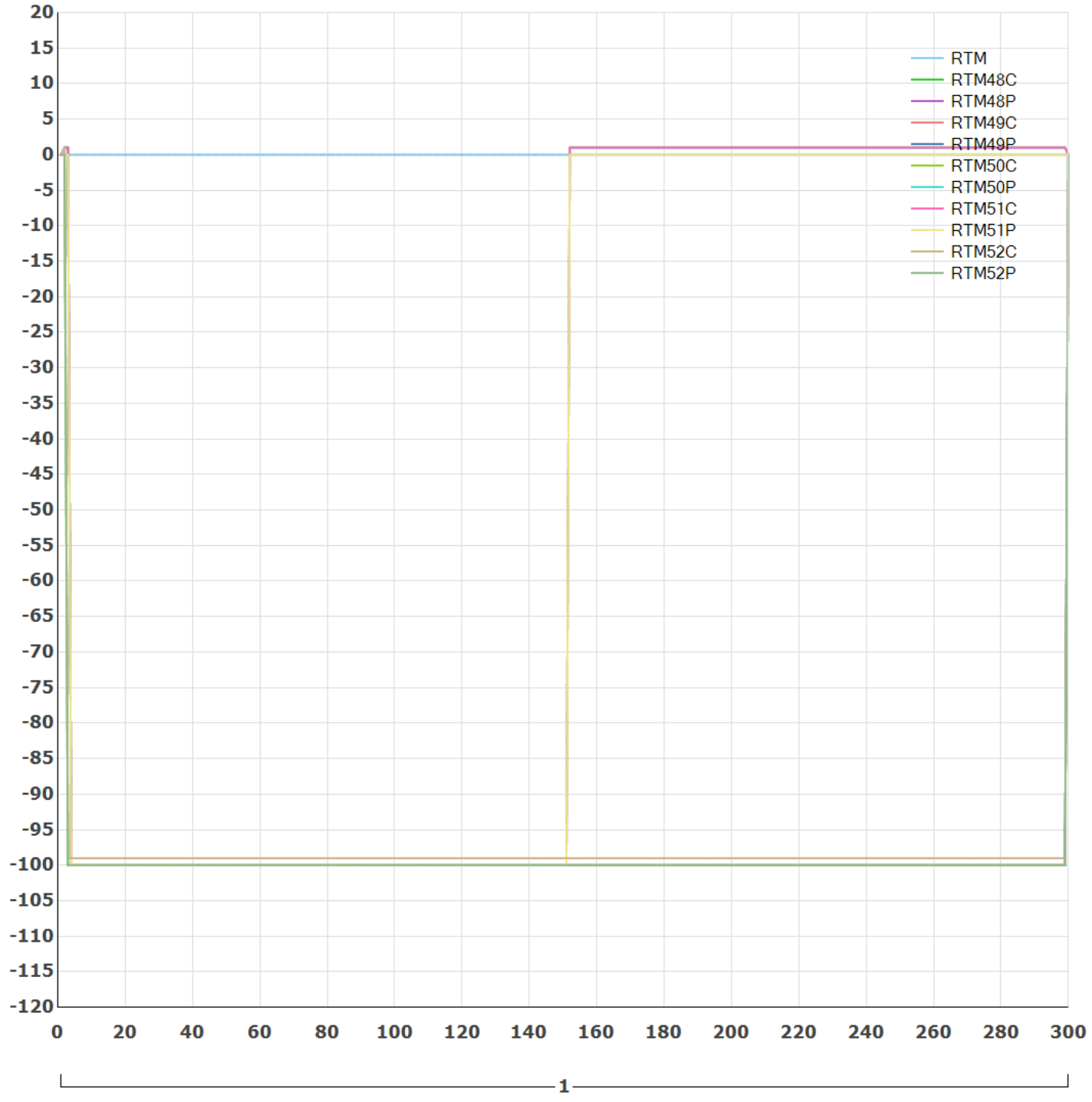
Trader P&L Chart



Trading Limit Chart



Position Chart



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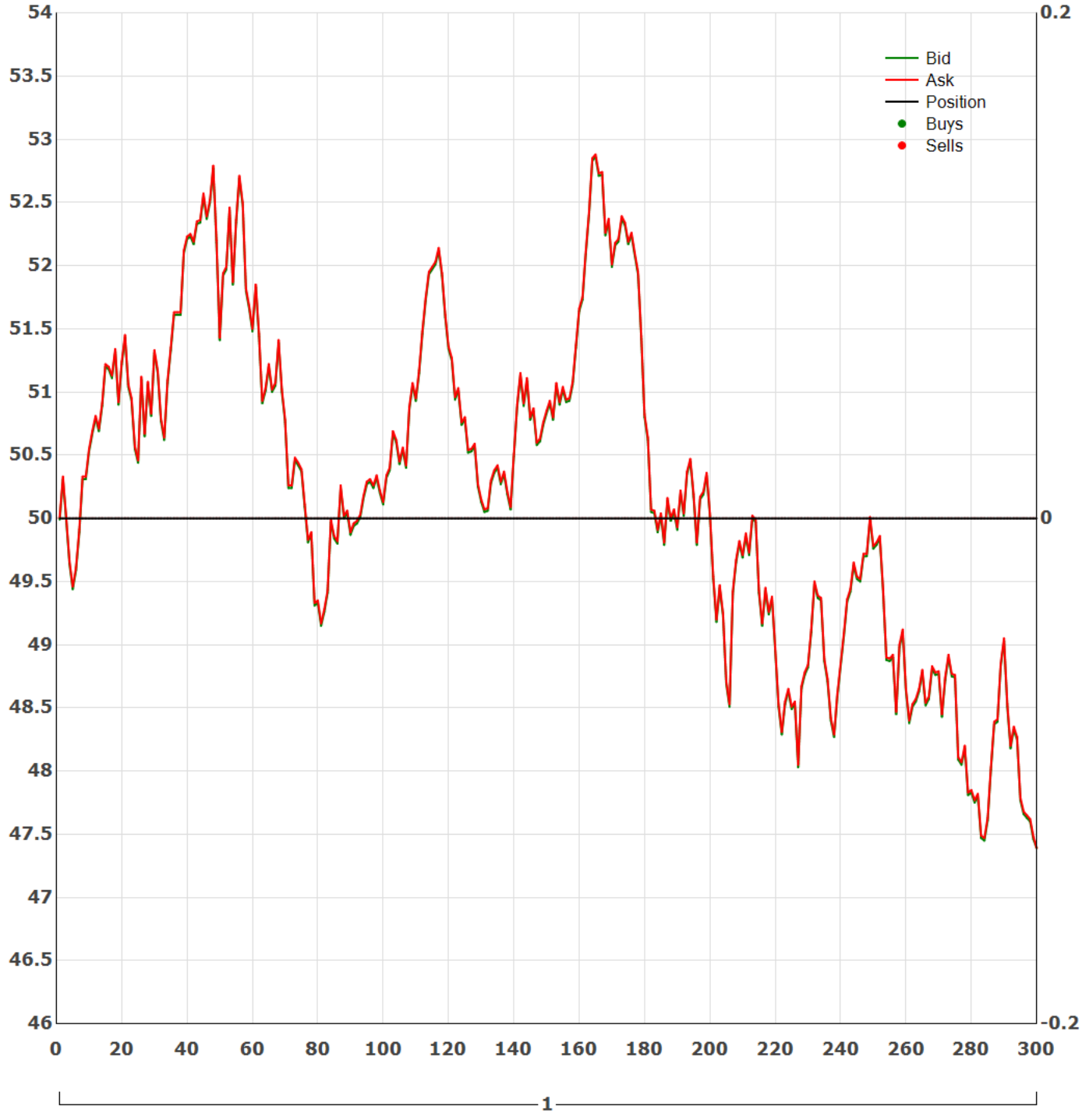
RTM Chart



RIT Performance Report

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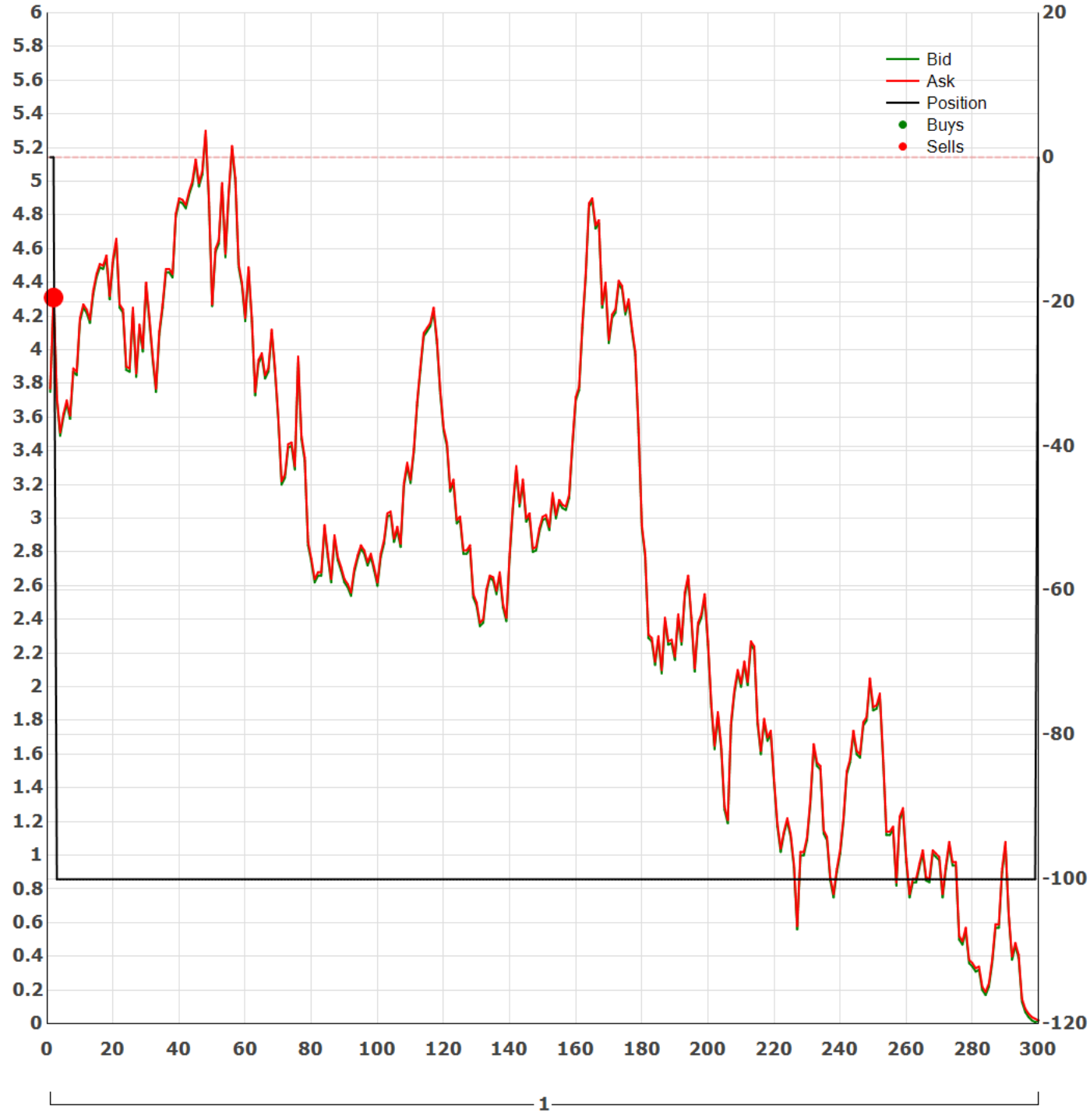
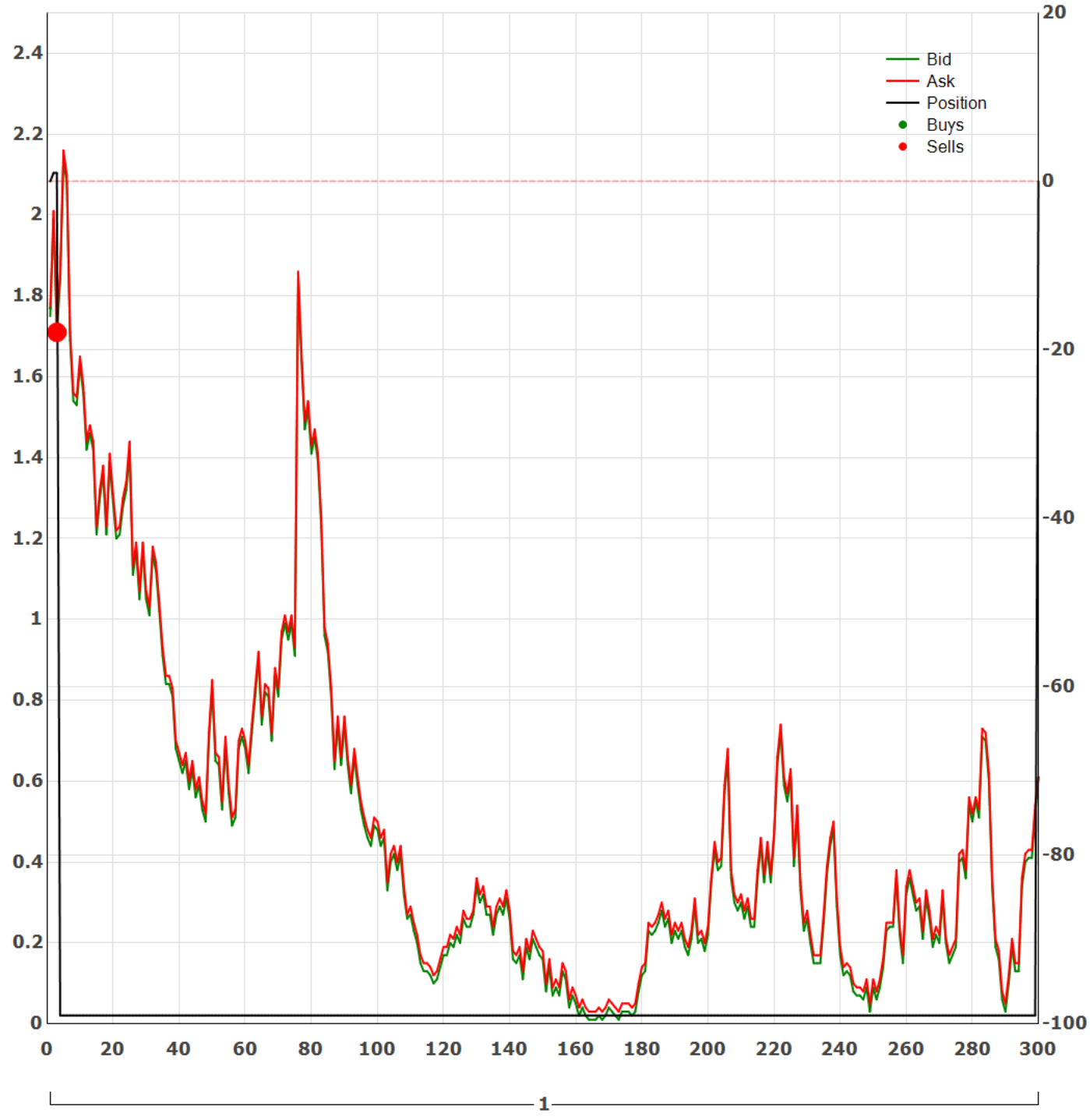
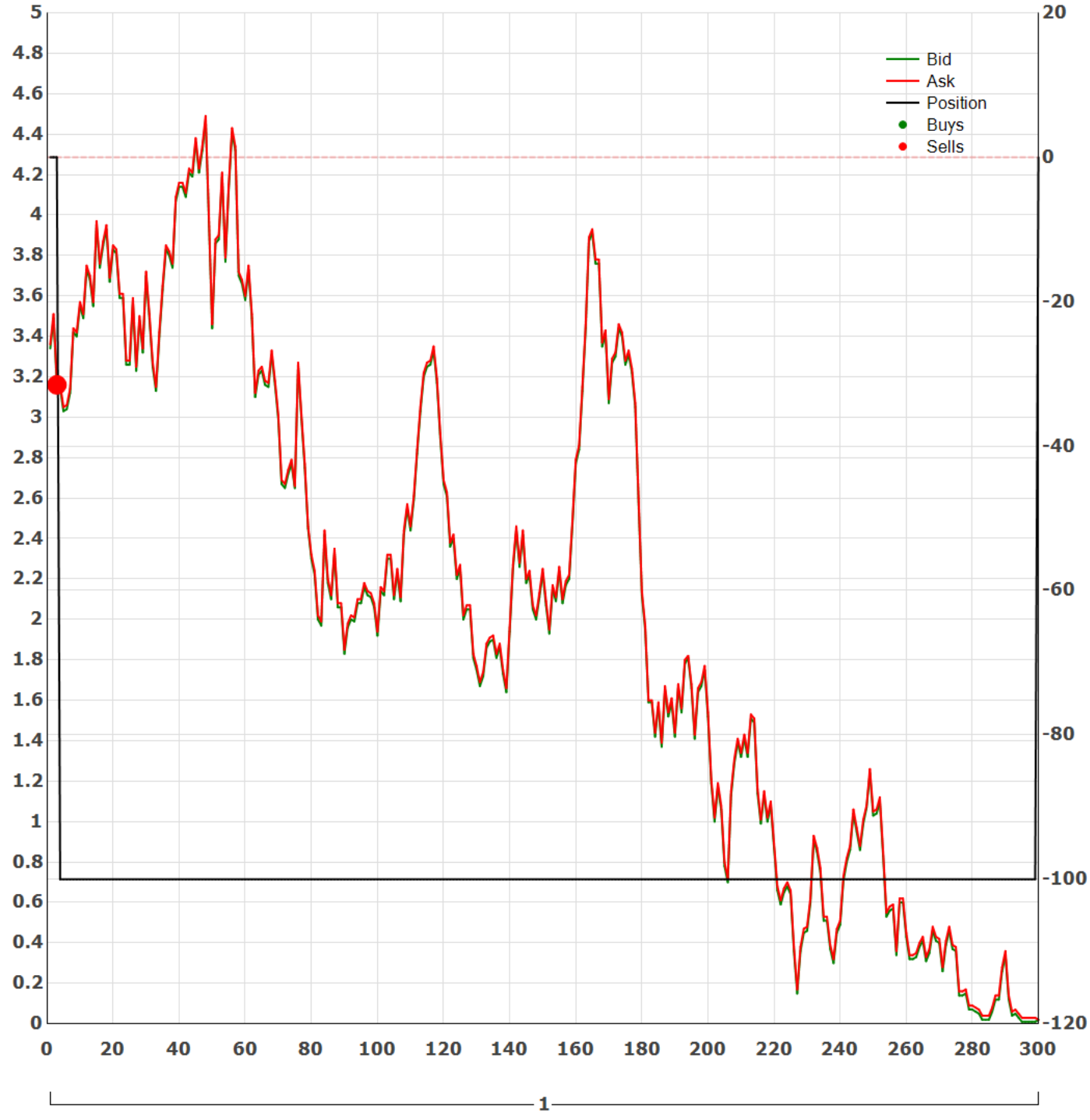
RTM48C Chart



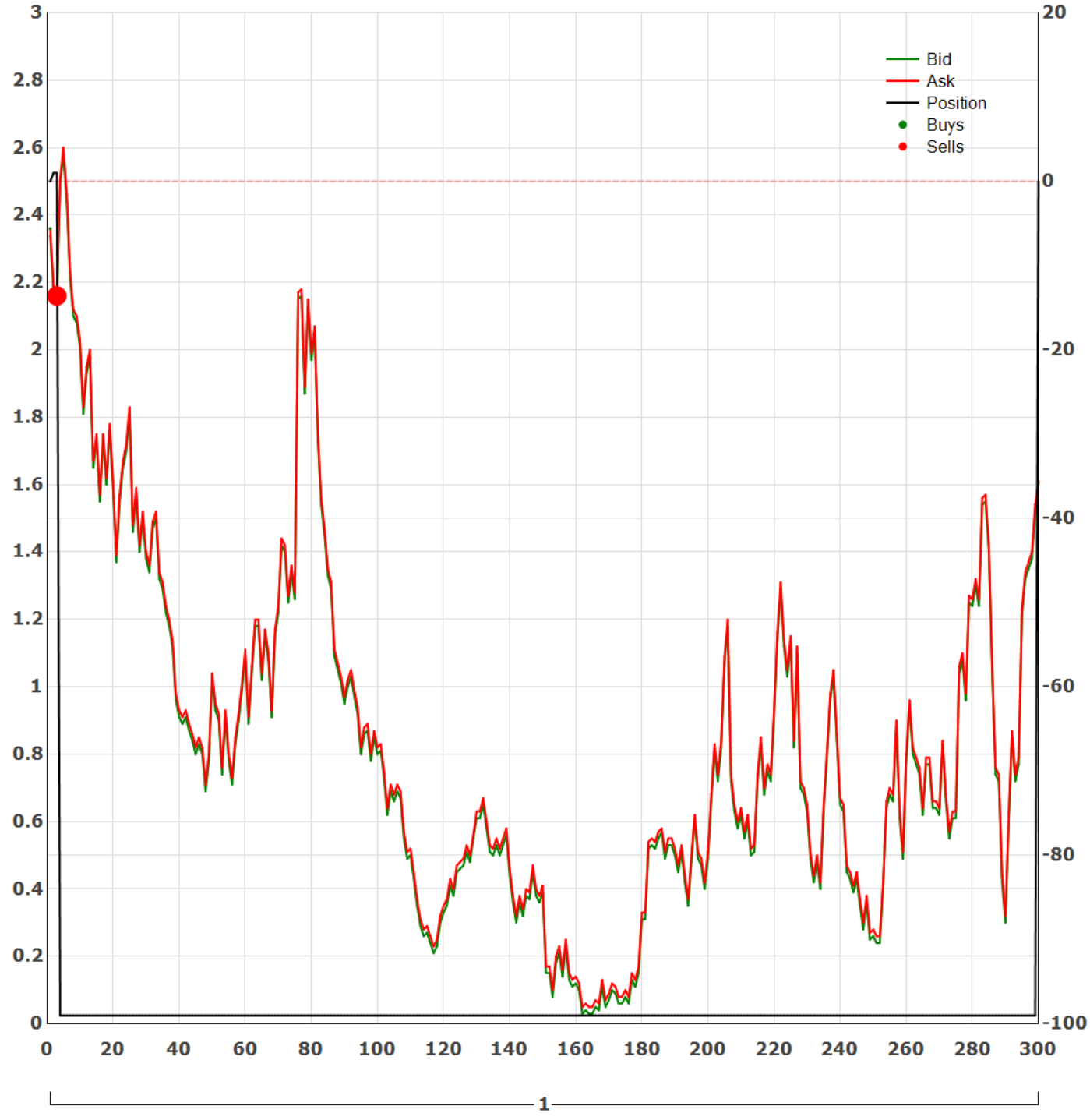
RTM48P Chart



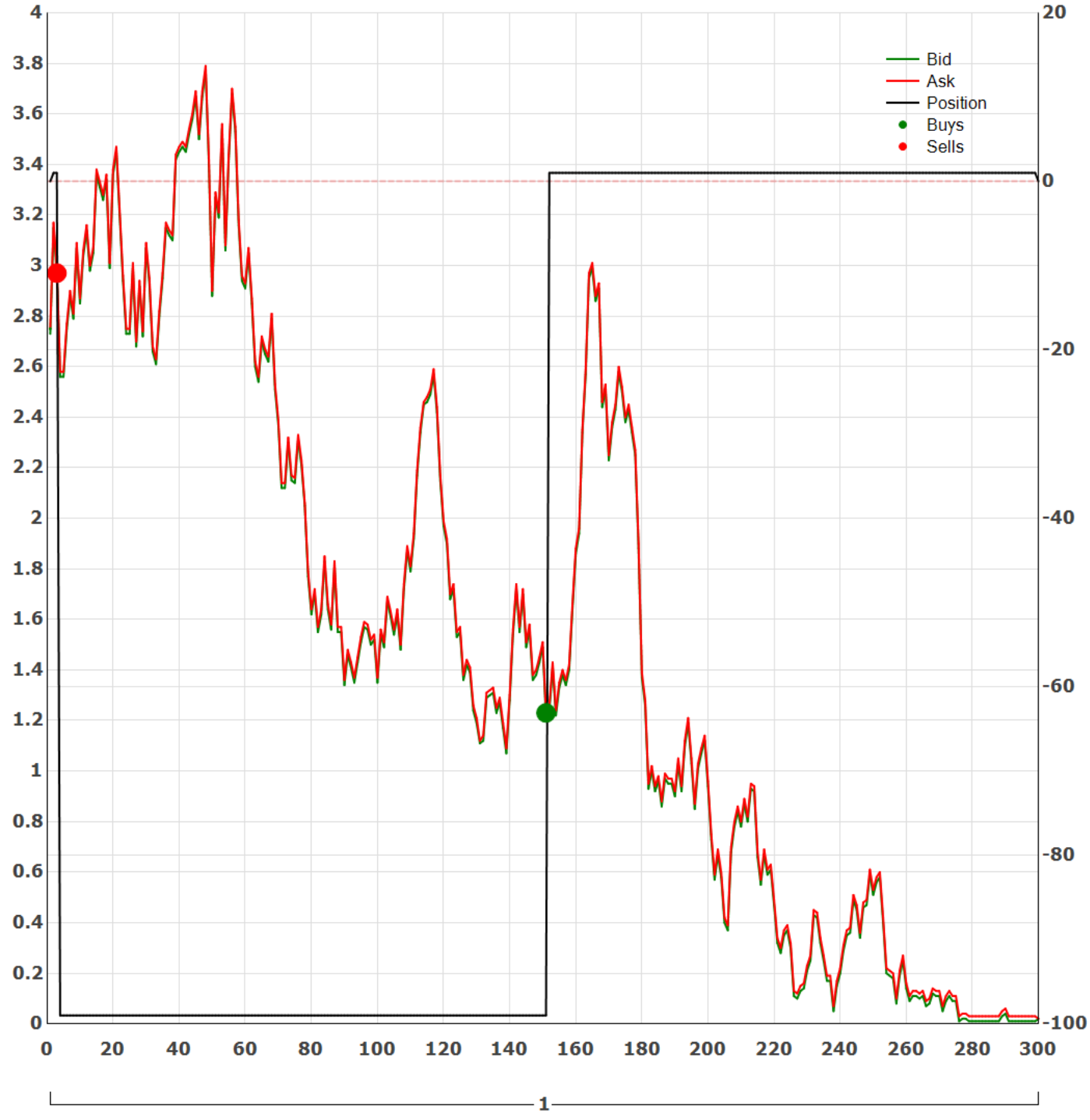
RTM49C Chart



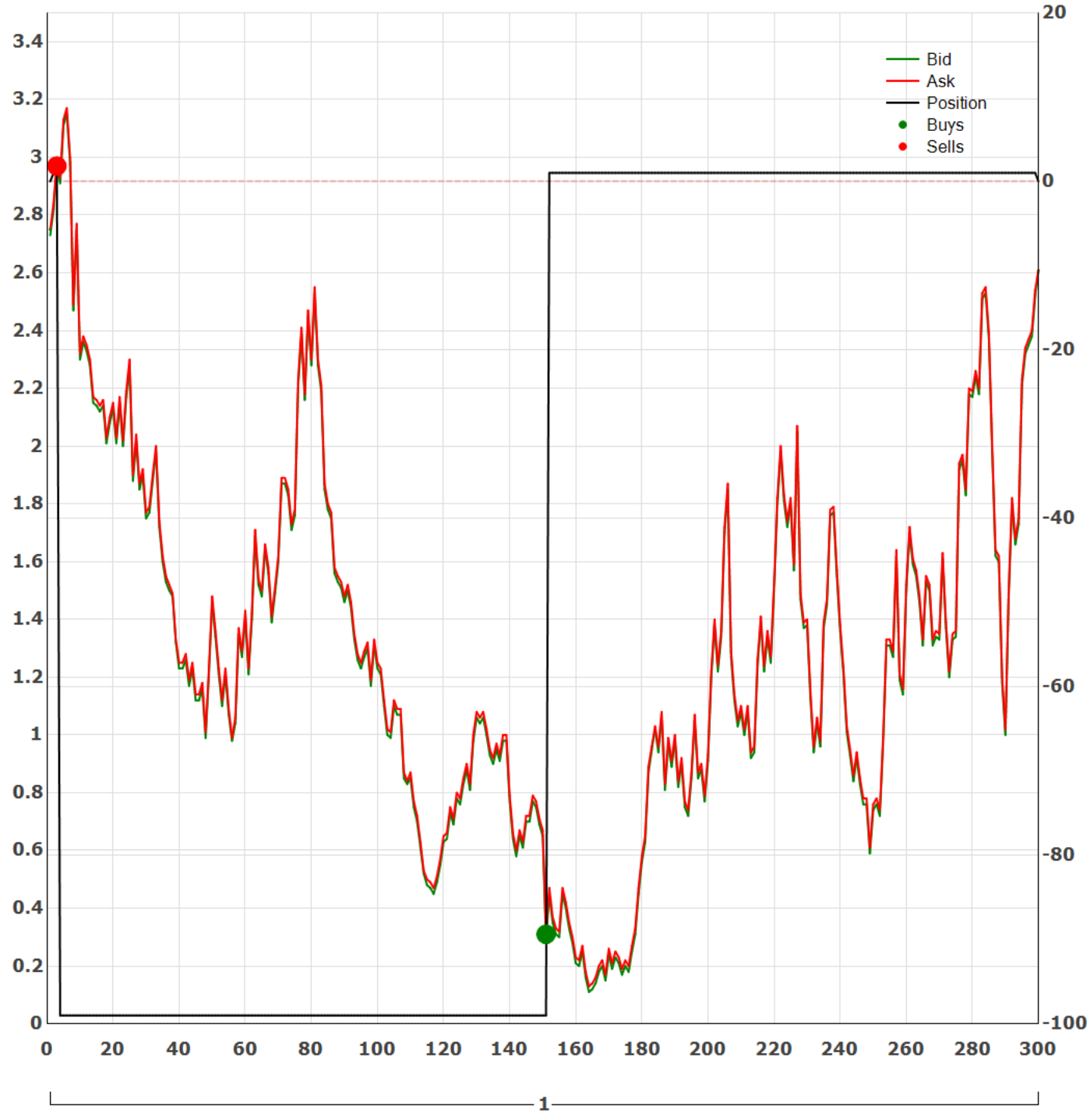
RTM49P Chart



RTM50C Chart

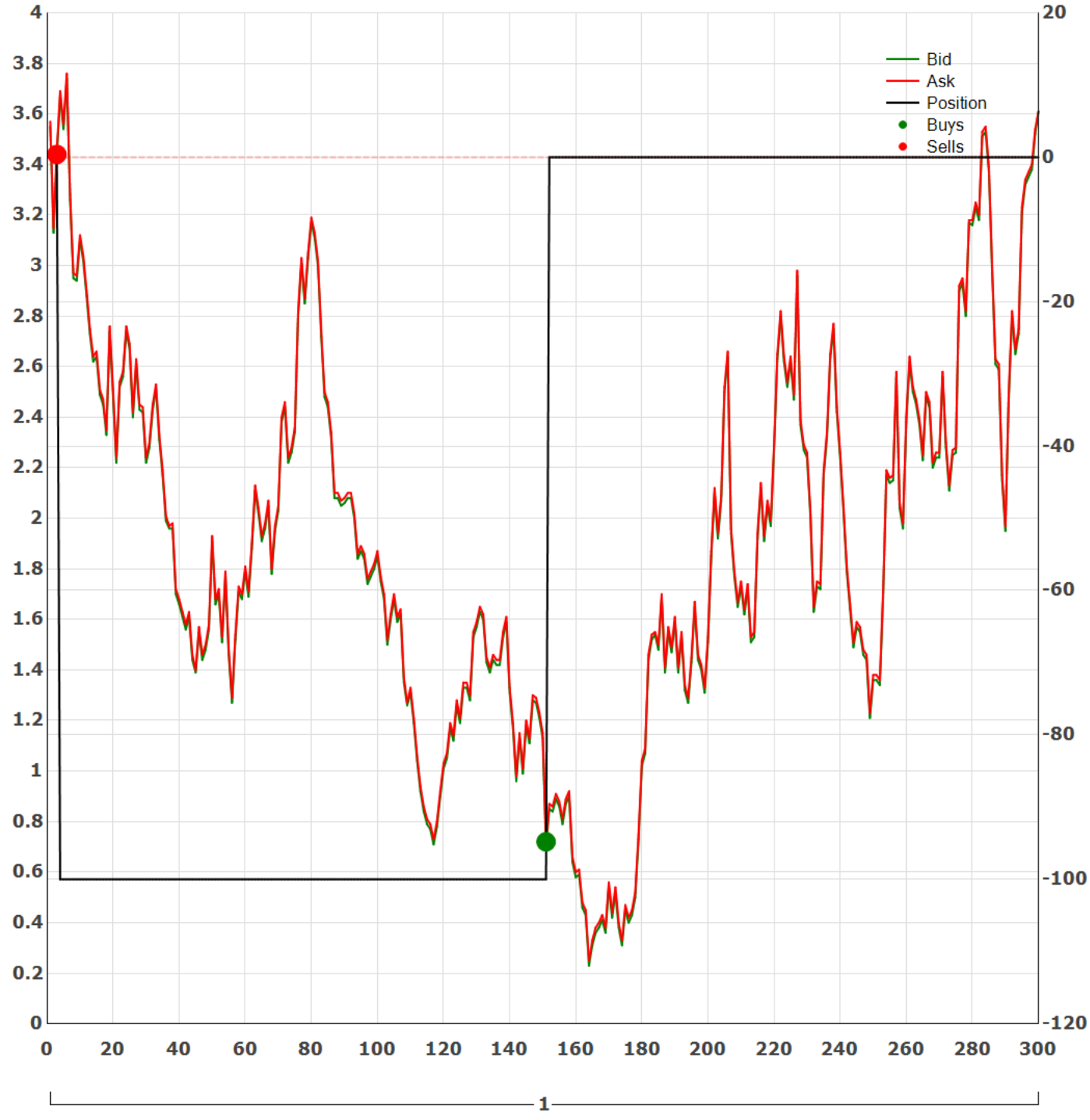


RTM50P Chart

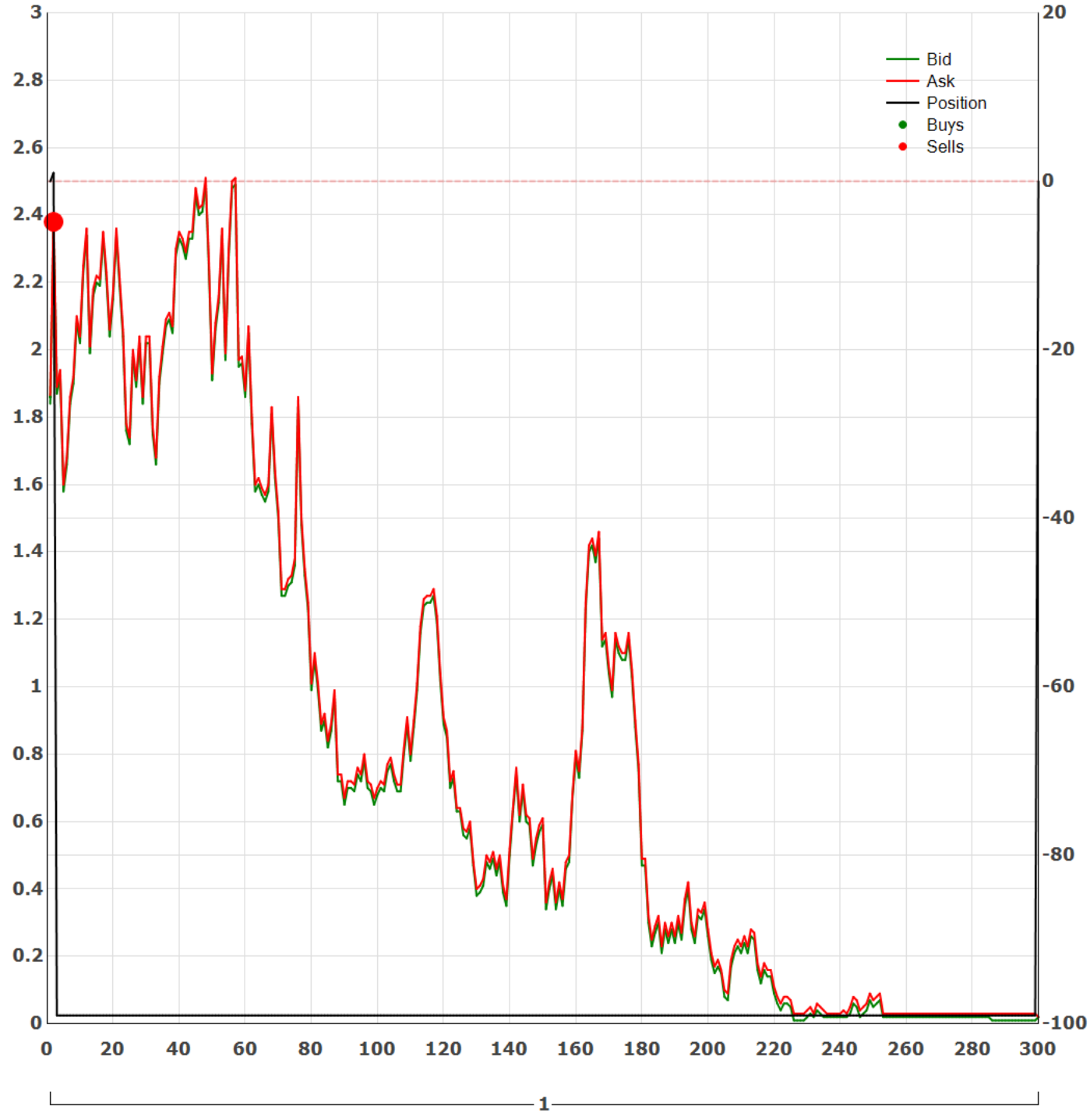


RTM51C Chart

RTM51P Chart



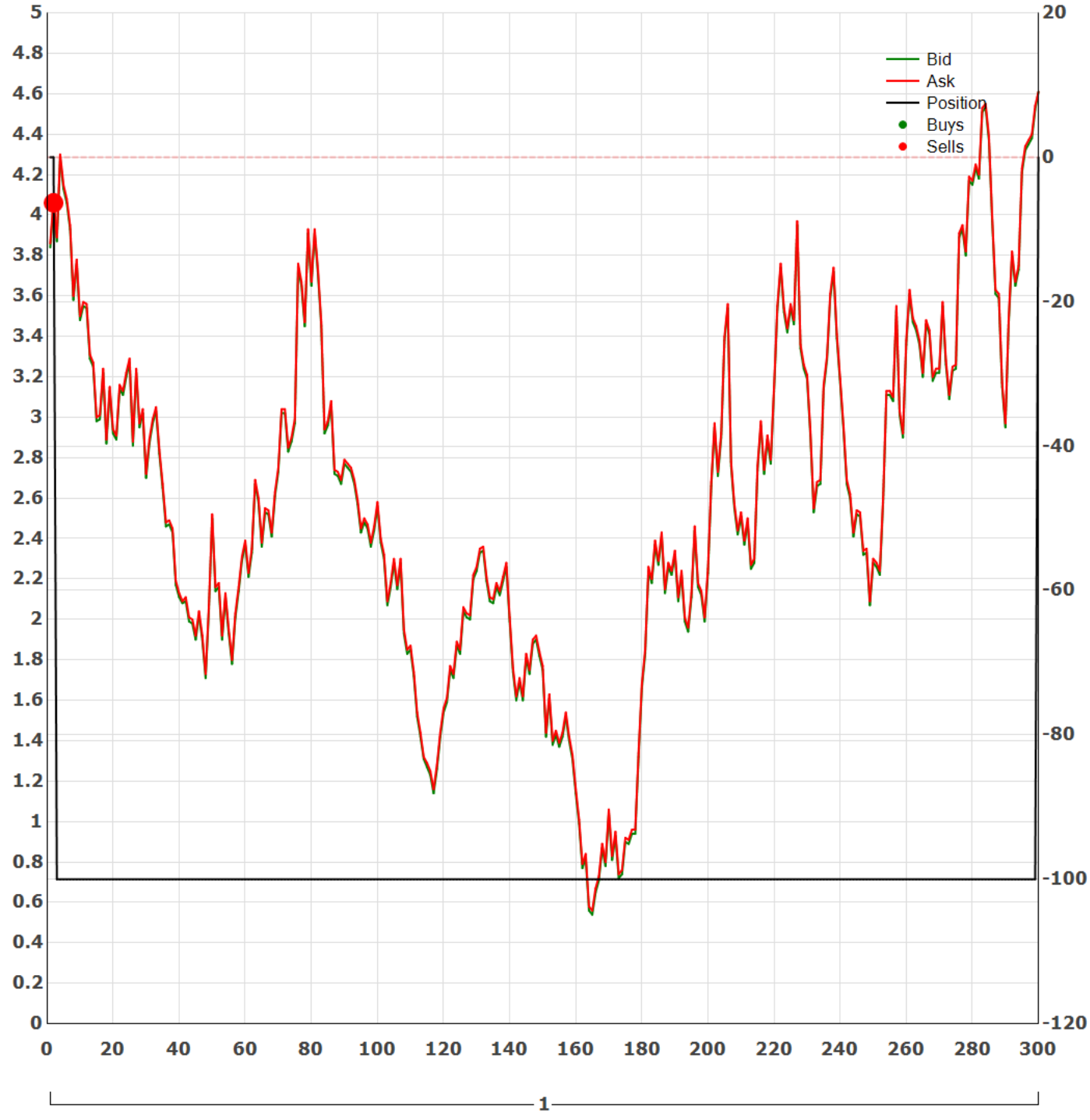
RTM52C Chart



RIT Performance Report

Trader: LSTM-2
Simulation: RITCx Volatility Trading Case

RTM52P Chart



RIT Performance Report

Trader: LSTM-2
Simulation: RITCx Volatility Trading Case

P&L Summary

My P&L	Simulation Average	Simulation Median	Simulation Min	Simulation Max	Simulation Traders
185,112.33	1,310.04	0.00	-147,544.89	185,112.33	10

Security P&L Summary

Ticker	Realized P&L (Ex-Fines)	Unrealized P&L	Commissions	Rebates	Fines	Total Volume	Buy Volume	Sell Volume	Buy VWAP	Sell VWAP
RTM	0.00	0.00	0.00	0.00	11,388.70	0.00	0.00	0.00	0.0000	0.0000
RTM48C	43,000.00	0.00	100.00	0.00	0.00	200.00	100.00	100.00	0.0000	4.3100
RTM48P	10,783.00	0.00	101.00	0.00	0.00	200.00	100.00	100.00	0.6173	1.7100
RTM49C	31,500.00	0.00	100.00	0.00	0.00	200.00	100.00	100.00	0.0000	3.1600
RTM49P	5,324.00	0.00	101.00	0.00	0.00	200.00	100.00	100.00	1.6132	2.1600
RTM50C	16,924.00	0.00	201.00	0.00	0.00	202.00	101.00	101.00	1.2450	2.9406
RTM50P	26,385.00	0.00	201.00	0.00	0.00	202.00	101.00	101.00	0.3342	2.9664
RTM51C	17,542.00	0.00	201.00	0.00	0.00	202.00	101.00	101.00	0.6591	2.4158
RTM51P	27,000.00	0.00	200.00	0.00	0.00	200.00	100.00	100.00	0.7200	3.4400
RTM52C	23,513.00	0.00	101.00	0.00	0.00	200.00	100.00	100.00	0.0186	2.3800
RTM52P	-5,600.00	0.00	100.00	0.00	0.00	200.00	100.00	100.00	4.6056	4.0600
TOTAL	196,371.00	0.00	1,406.00	0.00	11,388.70					

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
RTM	0	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0	0.00	0
RTM48C	1	0.00	0.0000	100.00	4.3100	0.00	0.0000	0.00	0.0000	0.00	1	431.00	0
RTM48P	3	1.00	1.7700	100.00	1.7100	0.00	0.0000	0.00	0.0000	0.00	2	86.39	0
RTM49C	1	0.00	0.0000	100.00	3.1600	0.00	0.0000	0.00	0.0000	0.00	1	316.00	0
RTM49P	2	1.00	2.3600	100.00	2.1600	0.00	0.0000	0.00	0.0000	0.00	2	109.18	0
RTM50C	3	101.00	1.2450	100.00	2.9700	0.00	0.0000	0.00	0.0000	0.00	3	140.92	0
RTM50P	3	101.00	0.3342	100.00	2.9700	0.00	0.0000	0.00	0.0000	0.00	3	110.25	0
RTM51C	3	101.00	0.6591	100.00	2.4400	0.00	0.0000	0.00	0.0000	0.00	3	103.52	0
RTM51P	2	100.00	0.7200	100.00	3.4400	0.00	0.0000	0.00	0.0000	0.00	2	208.00	0
RTM52C	2	1.00	1.8600	100.00	2.3800	0.00	0.0000	0.00	0.0000	0.00	2	119.93	0
RTM52P	1	0.00	0.0000	100.00	4.0600	0.00	0.0000	0.00	0.0000	0.00	1	406.00	0
TOTAL	21										20		

Trading Limit Fines Summary

Name	Gross Limit	Net Limit	Gross Limit Fines	Net Limit Fines
Limit-ETF	50,000.00	50,000.00	0.00	0.00
Limit-OPT	2,500.00	1,000.00	0.00	0.00
TOTAL			0.00	0.00

Case Fines Summary

Ticker	Case Fines	Case Fine Volume
RTM	11,388.70	1,138,870.00
RTM48C	0.00	0.00
RTM48P	0.00	0.00
RTM49C	0.00	0.00
RTM49P	0.00	0.00
RTM50C	0.00	0.00
RTM50P	0.00	0.00
RTM51C	0.00	0.00
RTM51P	0.00	0.00
RTM52C	0.00	0.00
RTM52P	0.00	0.00

RIT Performance Report

Trader: LSTM-2
Simulation: RITCx Volatility Trading Case

Ticker	Case Fines	Case Fine Volume
TOTAL	11,388.70	1,138,870.00

RIT Performance Report

Trader: LSTM-2
Simulation: RITCx Volatility Trading Case

Case Info

Parameter	Value
Simulation Name	RITCx Volatility Trading Case
Periods	1
Ticks/Period	300
Stop-Loss Limit	5000000
API Enabled	True
RTD Enabled	True
Trade At Settled Enabled	False

Security Info

Parameter	RTM	RTM48C	RTM48P	RTM49C	RTM49P	RTM50C	RTM50P	RTM51C	RTM51P	RTM52C	RTM52P
Ticker	RTM	RTM48C	RTM48P	RTM49C	RTM49P	RTM50C	RTM50P	RTM51C	RTM51P	RTM52C	RTM52P
Type	STOCK	OPTION	OPTION	OPTION	OPTION	OPTION	OPTION	OPTION	OPTION	OPTION	OPTION
Start Period	1	1	1	1	1	1	1	1	1	1	1
Stop Period	1	1	1	1	1	1	1	1	1	1	1
Unit Multiplier	1	100	100	100	100	100	100	100	100	100	100
Fee Type	PER_UNIT	PER_UNIT	PER_UNIT	PER_UNIT	PER_UNIT	PER_UNIT	PER_UNIT	PER_UNIT	PER_UNIT	PER_UNIT	PER_UNIT
Fee	0.01	1	1	1	1	1	1	1	1	1	1
API Orders/Second	300	300	300	300	300	300	300	300	300	300	300
Maximum Price	100	50	50	50	50	50	50	50	50	50	50
Minimum Price	0.01	0.01	0.01	0.01	0.01	0.01	0.01	0.01	0.01	0.01	0.01
Min Trade Size	0	0	0	0	0	0	0	0	0	0	0
Max Trade Size	10000	100	100	100	100	100	100	100	100	100	100
Limits	Limit-ETF×1	Limit-OPT×1	Limit-OPT×1	Limit-OPT×1	Limit-OPT×1	Limit-OPT×1	Limit-OPT×1	Limit-OPT×1	Limit-OPT×1	Limit-OPT×1	Limit-OPT×1
Display Units											
Quoted Decimals	2	2	2	2	2	2	2	2	2	2	2
Short Allowed	True	True	True	True	True	True	True	True	True	True	True
Limit Order Rebate	0	0	0	0	0	0	0	0	0	0	0

Connections

IP
98.219.212.75