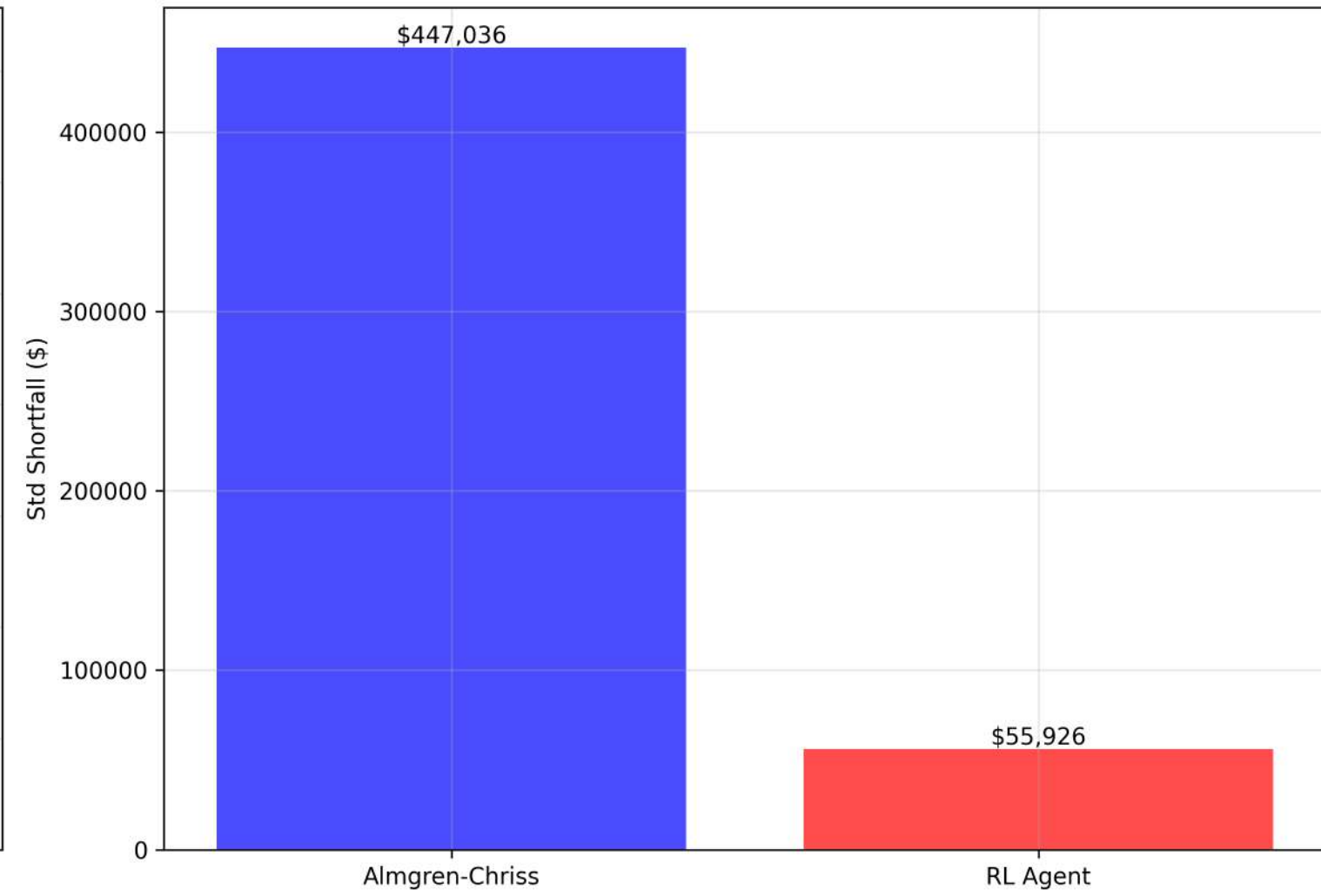


Performance Comparison: AC vs RL

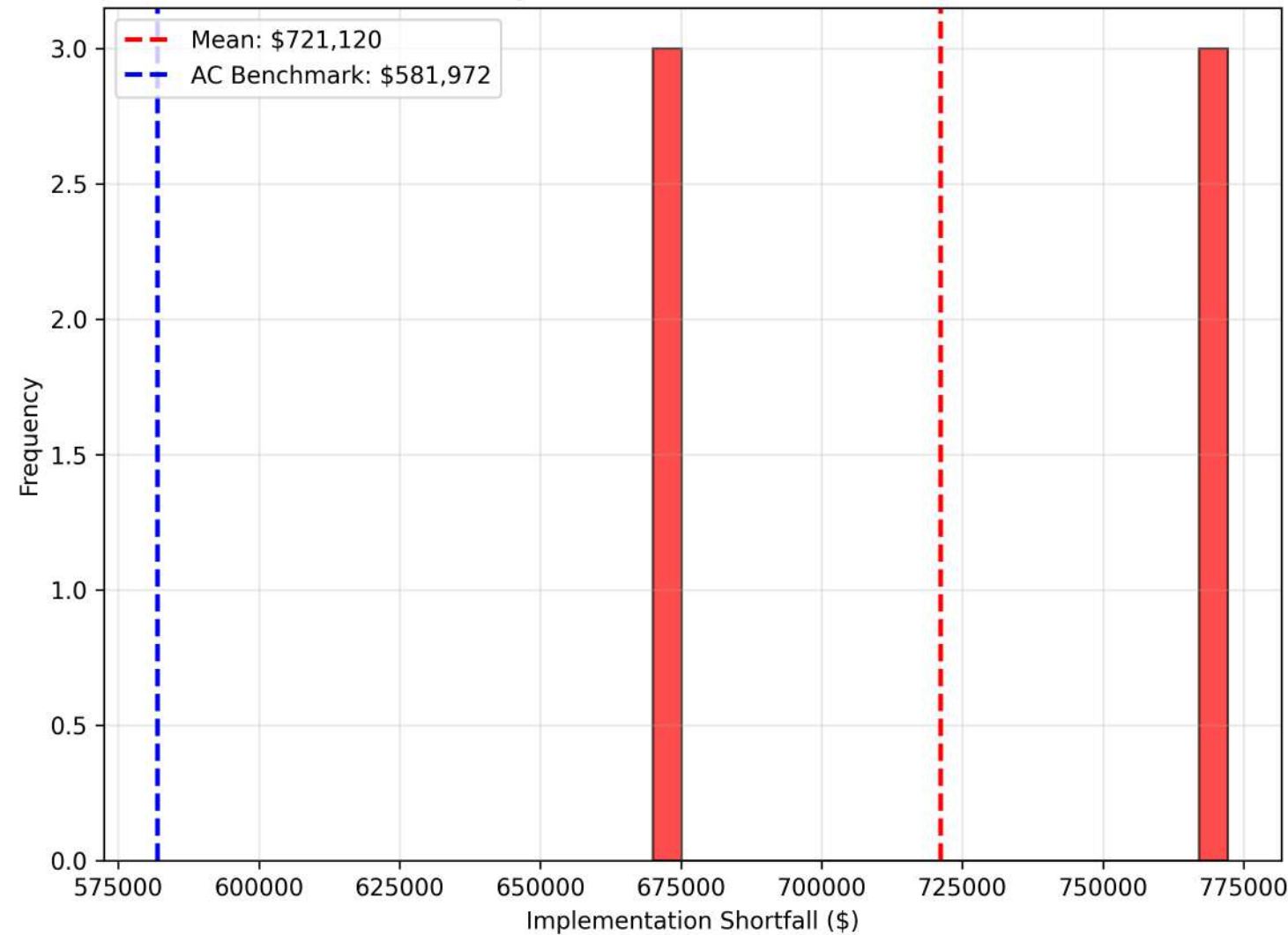
Mean Implementation Shortfall



Standard Deviation of Shortfall



RL Agent Performance Distribution



PERFORMANCE SUMMARY

Almgren-Chriss Benchmark:

- Mean Shortfall: \$581,972.22
- Std Shortfall: \$447,035.69

RL Agent Evaluation:

- Mean Shortfall: \$721,120.20
- Std Shortfall: \$55,926.34
- Min Shortfall: \$670,066.66
- Max Shortfall: \$772,173.73

Comparison:

- Difference: \$+139,147.98
- Ratio: 1.24x
- Relative Performance: -23.9%