

RIT Performance Report

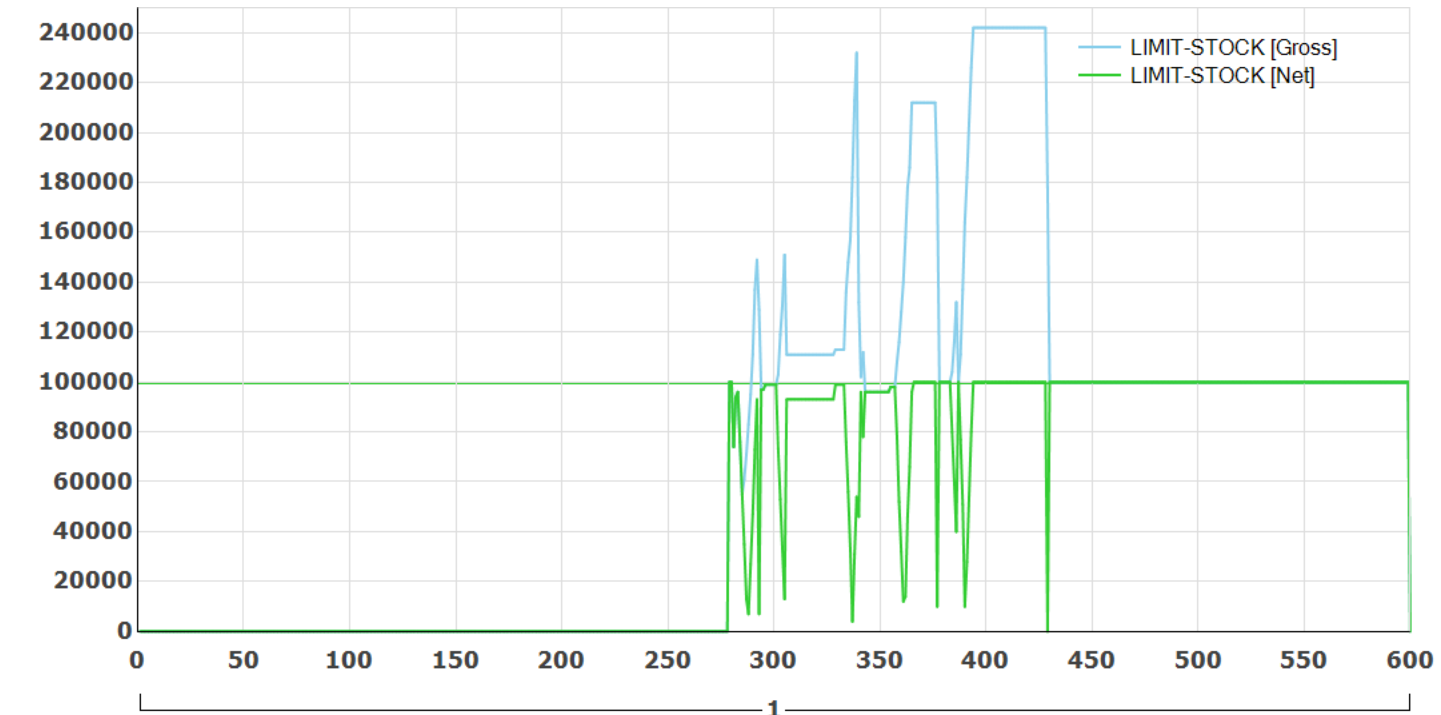
Trader: UOBC-1
Simulation: RITC 2024 ALGO Forecasting Case



Trader P&L Chart



Trading Limit Chart

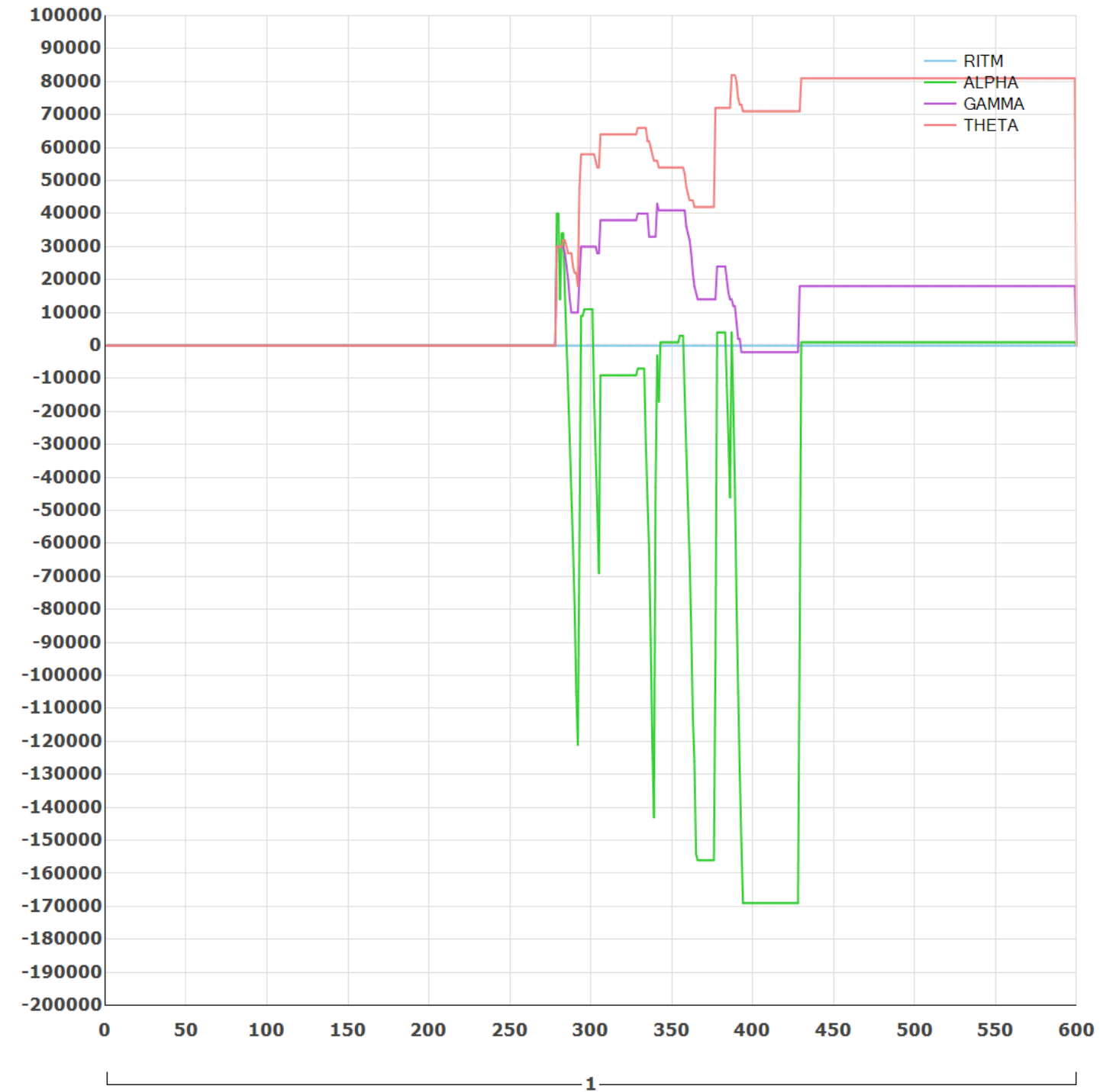


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Position Chart



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P&L Summary

My P&L	Simulation Average	Simulation Median	Simulation Min	Simulation Max	Simulation Traders
2,061,774.00	1,400,637.79	1,057,578.52	-324,539.48	3,811,933.60	4

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
RITM	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.0000	0.0000
ALPHA	2,441,662.00	0.00	31,820.00	0.00	1,592,000.00	796,000.00	796,000.00	184.4777	187.5851
GAMMA	-99,107.00	0.00	3,720.00	0.00	204,000.00	102,000.00	102,000.00	84.2956	83.3605
THETA	-280,781.00	0.00	3,740.00	0.00	268,000.00	134,000.00	134,000.00	24.6587	22.5912
TOTAL	2,061,774.00	0.00	39,280.00	0.00					

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
RITM	0	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0	0.00	0
ALPHA	412	796,000.00	184.4777	795,000.00	187.6360	0.00	0.0000	0.00	0.0000	0.00	642	461,082.36	0
GAMMA	47	102,000.00	84.2956	84,000.00	85.2741	0.00	0.0000	0.00	0.0000	0.00	116	135,872.25	0
THETA	40	134,000.00	24.6587	53,000.00	24.4881	0.00	0.0000	0.00	0.0000	0.00	78	59,001.65	0
TOTAL	499										836		

Trading Limit Fines Summary

Name	Gross Limit	Net Limit	Gross Limit Fines	Net Limit Fines
LIMIT-STOCK	250,000.00	100,000.00	0.00	0.00
TOTAL			0.00	0.00

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Case Info

Parameter	Value
Simulation Name	RITC 2024 ALGO Forecasting Case
Periods	1
Ticks/Period	600
Stop-Loss Limit	5000000
API Enabled	True
RTD Enabled	True
Trade At Settled Enabled	False

Security Info

Parameter	RITM	ALPHA	GAMMA	THETA
Ticker	RITM	ALPHA	GAMMA	THETA
Type	INDEX	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	0.02	0.02	0.02
API Orders/Second	10	10	10	10
Maximum Price	10000	800	500	300
Minimum Price	100	20	5	0
Min Trade Size	0	0	0	0
Max Trade Size	1	10000	10000	10000
Limits	LIMIT-STOCKx1	LIMIT-STOCKx1	LIMIT-STOCKx1	LIMIT-STOCKx1
Display Units	index unit			
Quoted Decimals	2	2	2	2
Short Allowed	False	True	True	True
Limit Order Rebate	0	0	0	0

Connections

IP
69.166.116.123