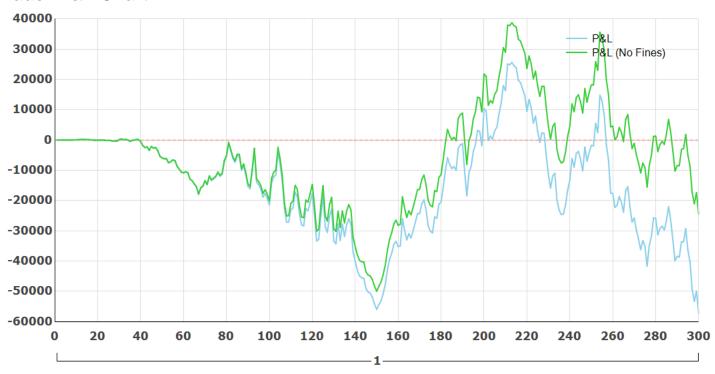
Trader: ALPG-1

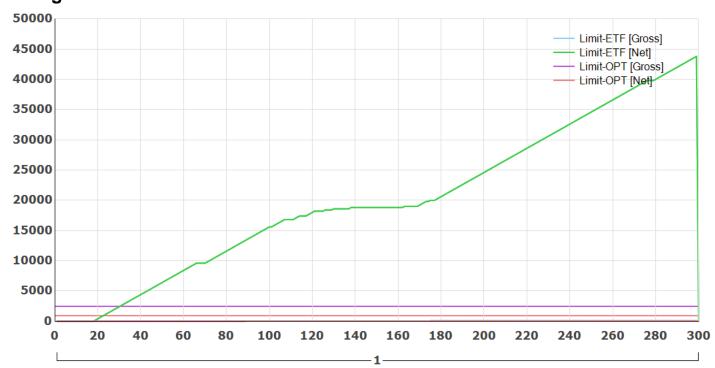
Simulation: RITCx Volatility Trading Case



#### **Trader P&L Chart**



### **Trading Limit Chart**

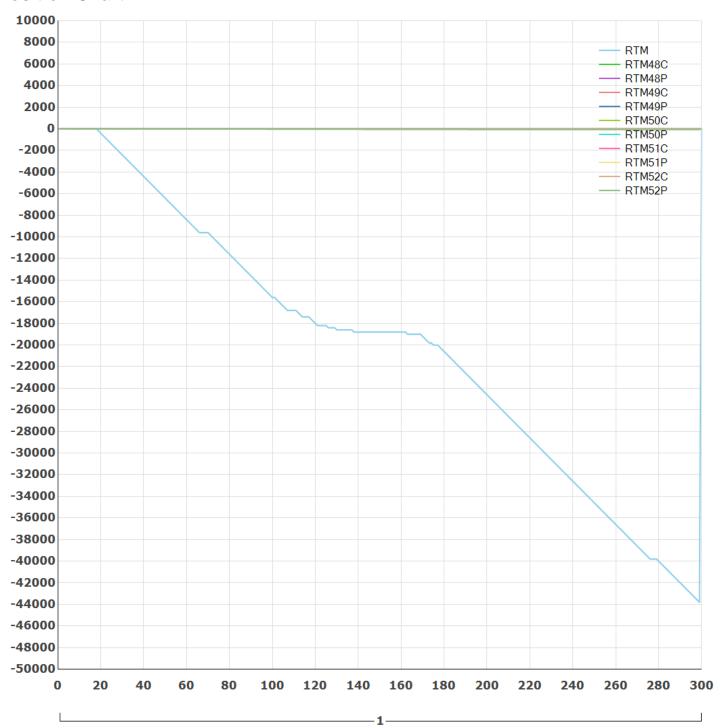


Trader: ALPG-1

Simulation: RITCx Volatility Trading Case



#### **Position Chart**

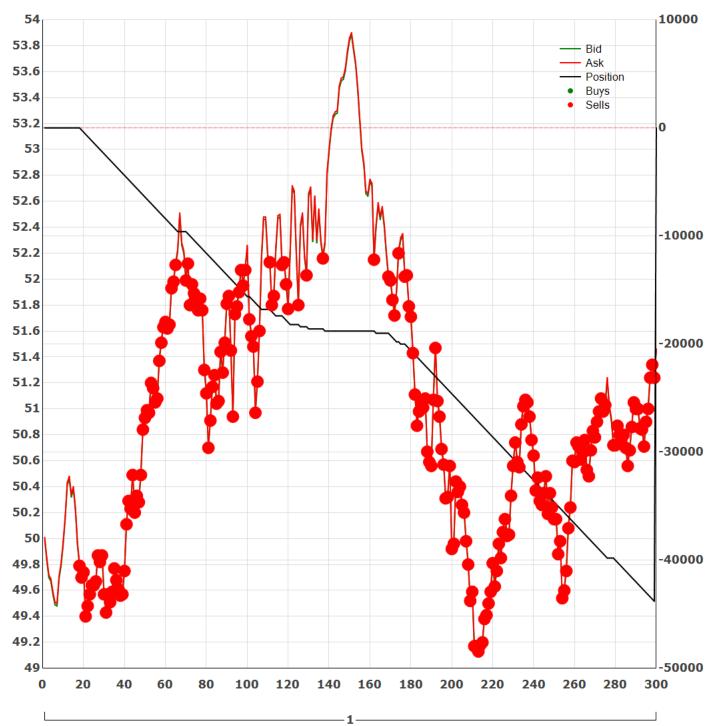


Trader: ALPG-1

Simulation: RITCx Volatility Trading Case



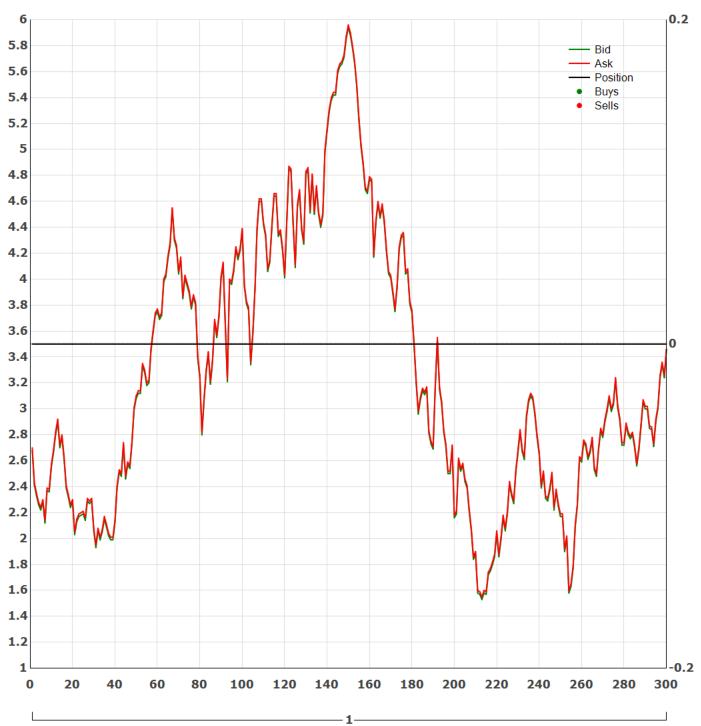
#### **RTM Chart**



Simulation: RITCx Volatility Trading Case



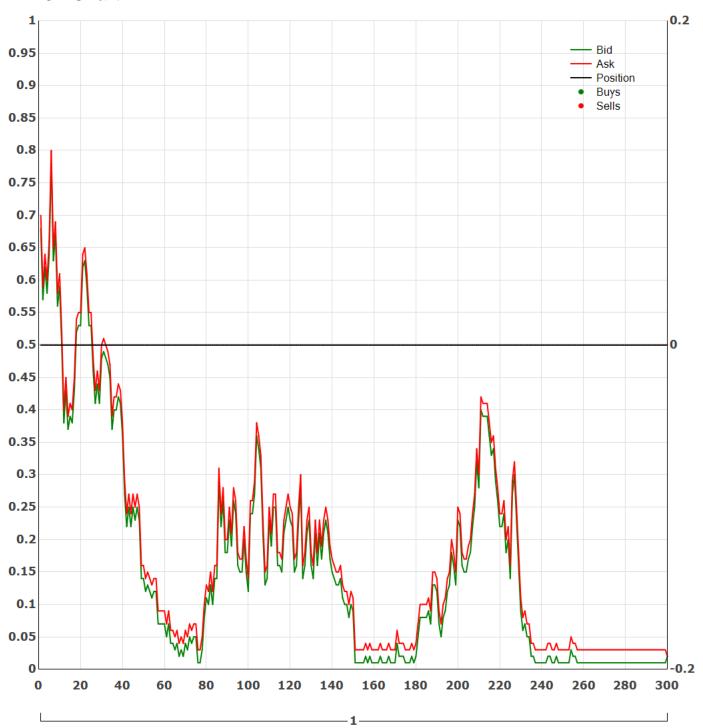
#### **RTM48C Chart**



Simulation: RITCx Volatility Trading Case



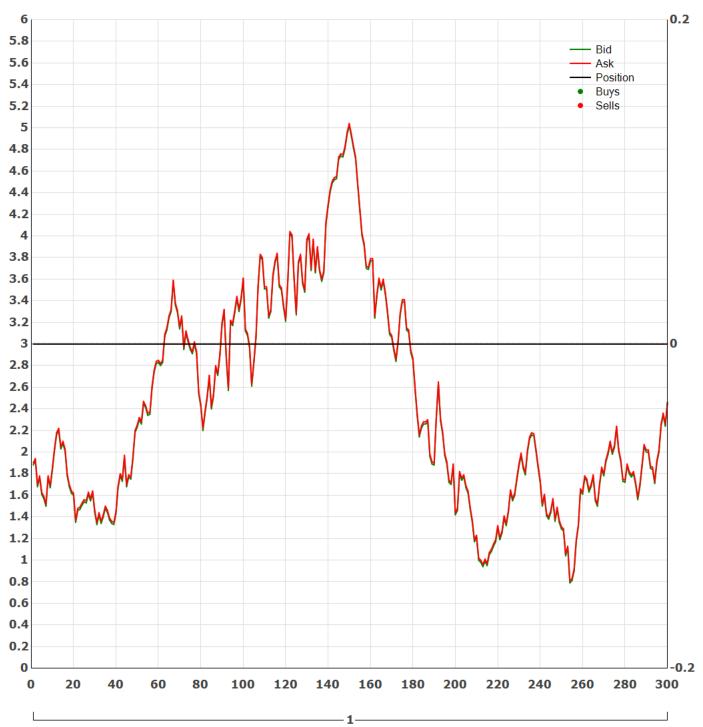
#### **RTM48P Chart**



Simulation: RITCx Volatility Trading Case



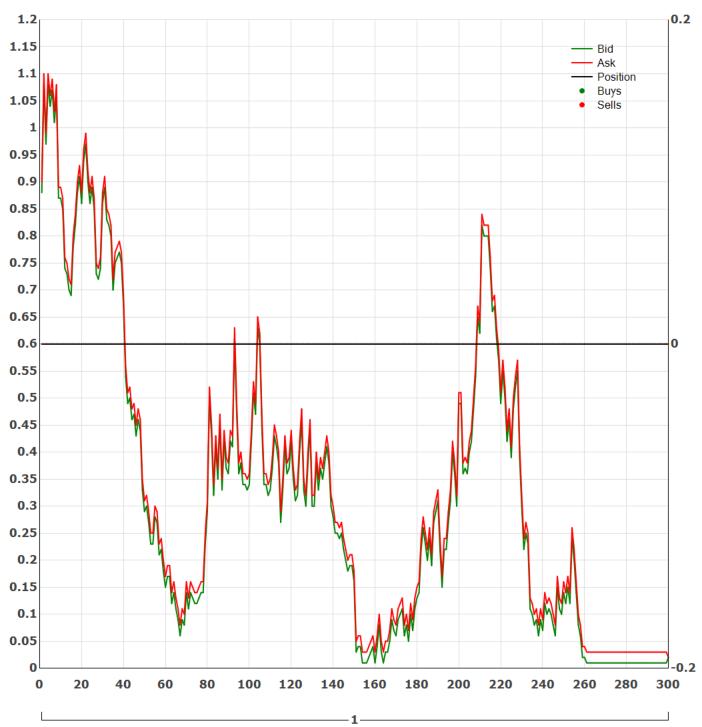
#### **RTM49C Chart**



Simulation: RITCx Volatility Trading Case



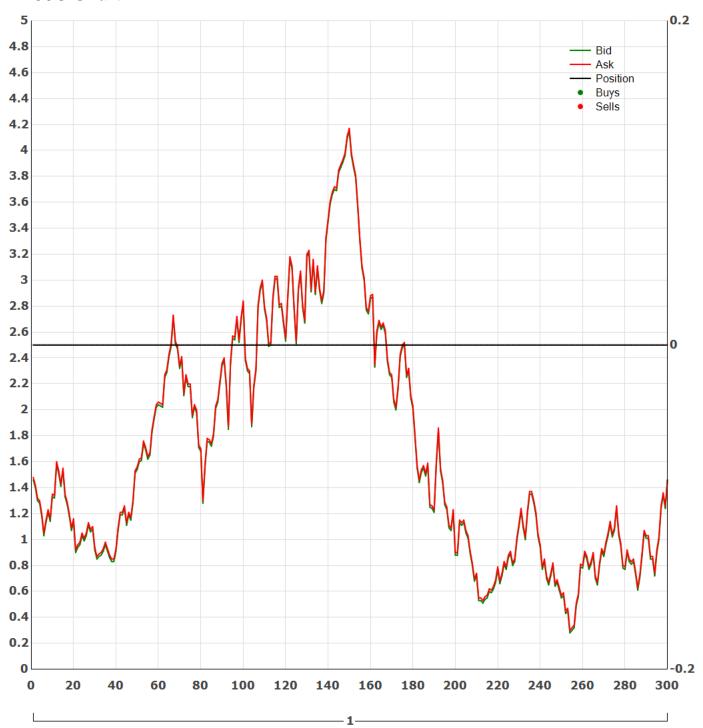
#### **RTM49P Chart**



Simulation: RITCx Volatility Trading Case



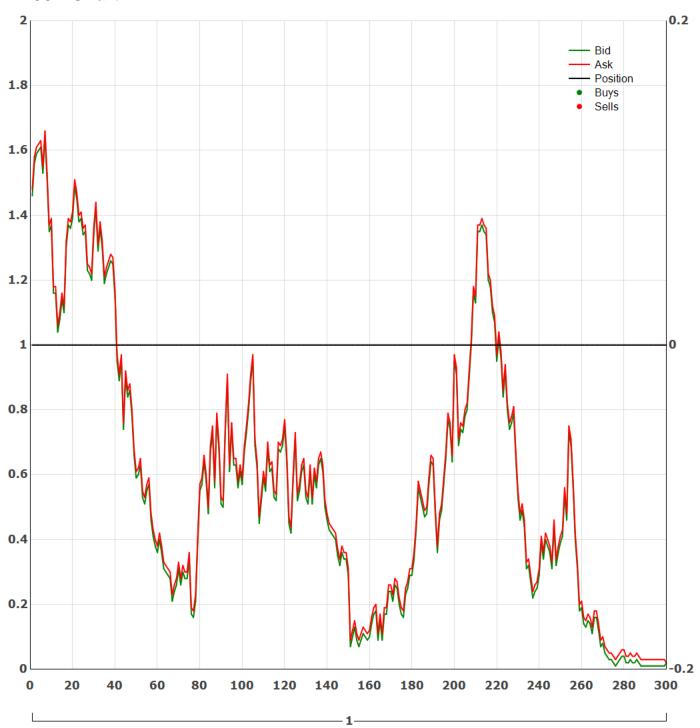
#### **RTM50C Chart**



Simulation: RITCx Volatility Trading Case



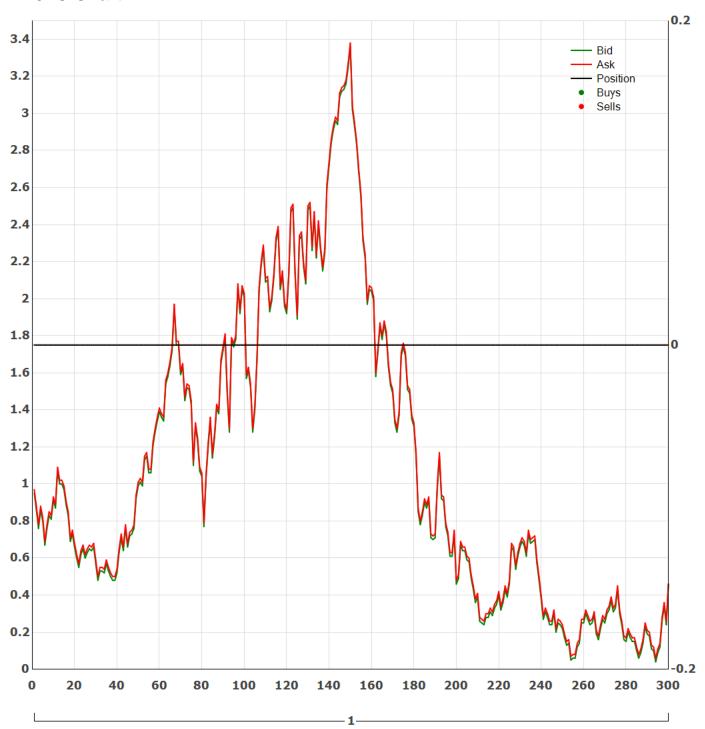
#### **RTM50P Chart**



Simulation: RITCx Volatility Trading Case



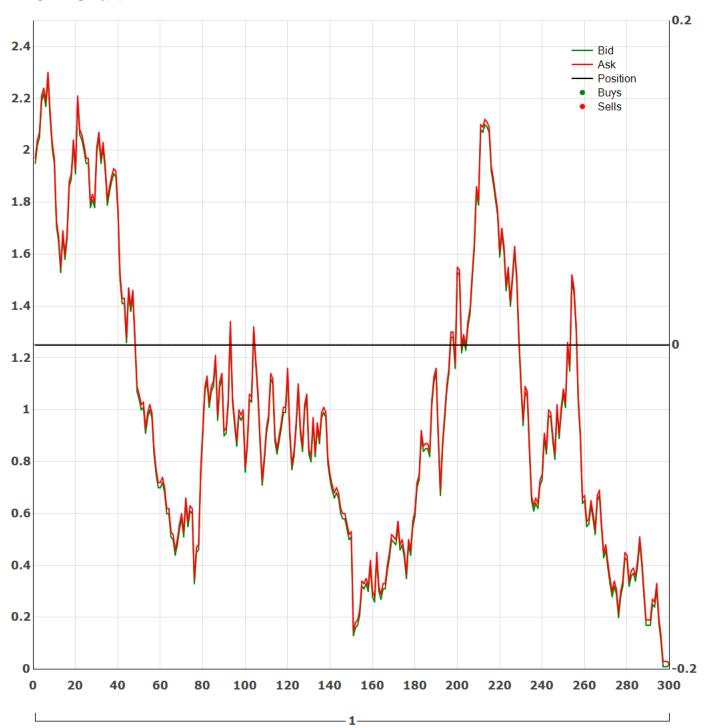
#### **RTM51C Chart**



Simulation: RITCx Volatility Trading Case



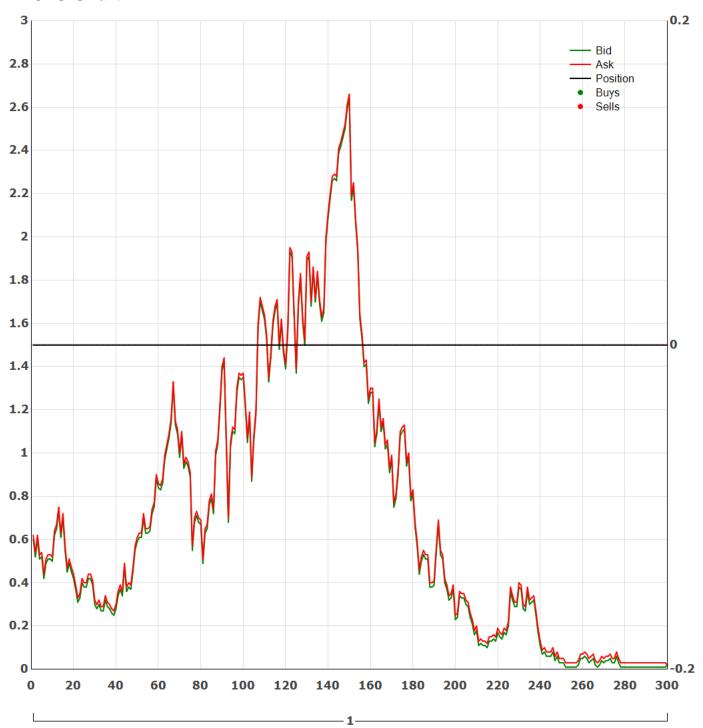
#### **RTM51P Chart**



Simulation: RITCx Volatility Trading Case



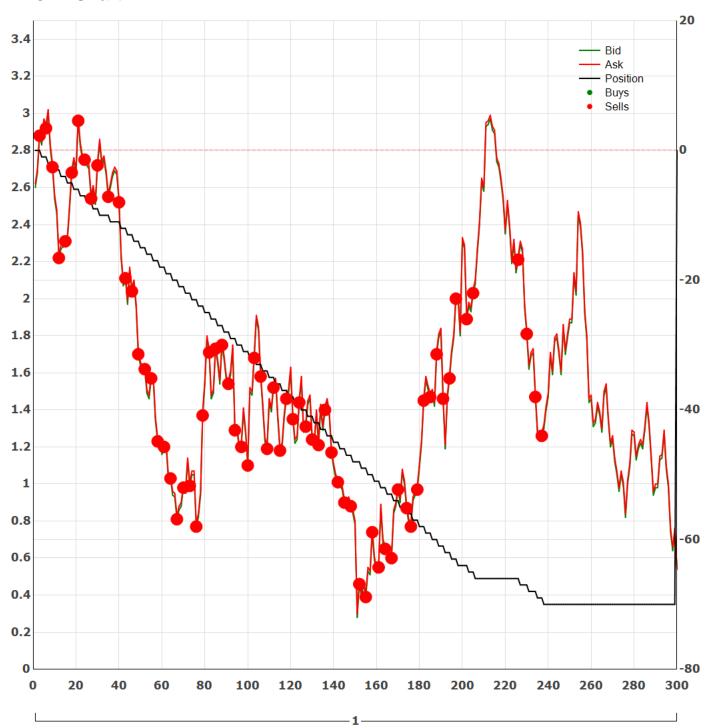
#### RTM52C Chart



Simulation: RITCx Volatility Trading Case



#### **RTM52P Chart**



Simulation: RITCx Volatility Trading Case



### **P&L Summary**

My P&L	Simulation Average	Simulation Median	Simulation Min	Simulation Max	Simulation Traders
-57,308.19	37,606.57	0.00	-57,308.19	258,408.74	16

### **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	-31,516.00	0.00	440.00	0.00	32,839.10	88,000.00	44,000.00	44,000.00	51.4555	50.7537
RTM48C	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.0000	0.0000
RTM48P	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.0000	0.0000
RTM49C	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.0000	0.0000
RTM49P	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.0000	0.0000
RTM50C	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.0000	0.0000
RTM50P	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.0000	0.0000
RTM51C	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.0000	0.0000
RTM51P	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.0000	0.0000
RTM52C	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.0000	0.0000
RTM52P	6,881.00	0.00	70.00	0.00	0.00	140.00	70.00	70.00	0.5445	1.5330
TOTAL	-24,635.00	0.00	510.00	0.00	32,839.10					

### **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:Act ive Volume	Trades	Average Trade Value	Final Position
RTM	220	0.00	0.0000	44,000.00	50.7537	0.00	0.0000	0.00	0.0000	0.00	220	10,150.75	0
RTM48C	0	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0	0.00	0
RTM48P	0	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0	0.00	0
RTM49C	0	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0	0.00	0
RTM49P	0	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0	0.00	0
RTM50C	0	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0	0.00	0
RTM50P	0	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0	0.00	0
RTM51C	0	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0	0.00	0
RTM51P	0	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0	0.00	0
RTM52C	0	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0	0.00	0
RTM52P	70	0.00	0.0000	70.00	1.5330	0.00	0.0000	0.00	0.0000	0.00	70	1.53	0
TOTAL	290										290		

### **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	32,839.10	3,283,910.00
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

Simulation: RITCx Volatility Trading Case



Ticker	Case Fines	Case Fine Volume
TOTAL	32,839.10	3,283,910.00

### RIT Performance Report Trader: ALPG-1

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
Туре	STOCK	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										
Fee	0.01	1	1	1	1	1	1	1	1	1	1
API Orders/Sec ond	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									
Display Units											
Quoted Decimals	2	2	2	2	2	2	2	2	2	2	2
Short Allowed	True										
Limit Order Rebate	0	0	0	0	0	0	0	0	0	0	0

#### **Connections**

IP IP	
128.237.82.211	