

Front-End System Provided Functionality

Company Name: Aegisoft
Application Name: AthenaTrader
Website: www.aegisoft.com

CME Globex-Certified Functionality

iLink <input checked="" type="checkbox"/>	Functionality
Market Data	Implied Prices <input type="checkbox"/>
Futures Book-Depth Supported	In-Flight Mitigation (IFM) <input checked="" type="checkbox"/>
Options Book-Depth Supported	Request for Quote (RFQ) <input type="checkbox"/>
Implied Price and Quantity Display <input type="checkbox"/>	Indicative Prices <input checked="" type="checkbox"/>
FIX/FAST <input checked="" type="checkbox"/>	Request for Cross (RFC) <input type="checkbox"/>
Order Type	Give-Ups <input type="checkbox"/>
Market (with Protection) <input checked="" type="checkbox"/>	Route-Through <input type="checkbox"/>
Limit <input checked="" type="checkbox"/>	Mutual Offset <input type="checkbox"/>
Stop with Protection <input type="checkbox"/>	Maximum Show Quantity <input checked="" type="checkbox"/>
Stop Limit <input type="checkbox"/>	Drop Copy <input checked="" type="checkbox"/>
Market Limit <input checked="" type="checkbox"/>	User Defined Spreads
Minimum Quantity <input checked="" type="checkbox"/>	Display Combos <input type="checkbox"/>
Hidden Quantity <input checked="" type="checkbox"/>	Create Combos <input type="checkbox"/>
Order Qualifiers	Display Covereds <input type="checkbox"/>
Day <input checked="" type="checkbox"/>	Create Covereds <input type="checkbox"/>
Good Till Cancel (GTC) <input checked="" type="checkbox"/>	Market Maker Functionality
Good Till Date (GTD) <input checked="" type="checkbox"/>	Mass Quotes <input type="checkbox"/>
Fill and Kill (FAK) <input checked="" type="checkbox"/>	Market Maker Protections <input type="checkbox"/>
FAK with Minimum Quantity <input checked="" type="checkbox"/>	Quote Cancel - All <input type="checkbox"/>
FCM/IB Services:	Quote Cancel - per Group <input type="checkbox"/>
Clearing Services <input type="checkbox"/>	Quote Cancel - per Instrument <input type="checkbox"/>
Brokerage / Trading Services <input type="checkbox"/>	

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CME Globex-Supported Functionality by Market

Futures

Equities	<input checked="" type="checkbox"/>
Foreign Exchange (FX)	<input checked="" type="checkbox"/>
Interest Rates	<input type="checkbox"/>
Commodities	<input checked="" type="checkbox"/>
Alternative Investments	<input type="checkbox"/>
OneChicago	<input type="checkbox"/>
NYMEX	<input checked="" type="checkbox"/>
COMEX	<input type="checkbox"/>
KCBT	<input type="checkbox"/>
MGEX	<input type="checkbox"/>
BMFBOVESPA	<input checked="" type="checkbox"/>

Options

Equities	<input type="checkbox"/>
FX	<input type="checkbox"/>
Interest Rates	<input type="checkbox"/>
Commodities	<input type="checkbox"/>
Alternative Investments	<input type="checkbox"/>
Volatility-Quoted Options	<input type="checkbox"/>
NYMEX	<input type="checkbox"/>
COMEX	<input type="checkbox"/>
KCBT	<input type="checkbox"/>
MGEX	<input type="checkbox"/>
BMFBOVESPA	<input type="checkbox"/>

Supported Maturities

Weeklies	<input type="checkbox"/>
Serials	<input type="checkbox"/>
Quarterlies	<input type="checkbox"/>

RFQ and Trade Display

Ability to Show all RFQ's	<input type="checkbox"/>
Ability to Show all Trades	<input type="checkbox"/>

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CME Globex-Supported Spread Functionality

Futures Spreads

- | | |
|------------------|-------------------------------------|
| Calendar | <input checked="" type="checkbox"/> |
| Horizontal | <input type="checkbox"/> |
| Pack | <input type="checkbox"/> |
| Month Pack | <input type="checkbox"/> |
| Pack Spread | <input type="checkbox"/> |
| Pack Butterfly | <input type="checkbox"/> |
| Bundle | <input type="checkbox"/> |
| Bundle Spread | <input type="checkbox"/> |
| Double Butterfly | <input type="checkbox"/> |
| Condor | <input type="checkbox"/> |
| Intercommodity | <input type="checkbox"/> |
| Strip | <input type="checkbox"/> |
| 1:1 Crack | <input checked="" type="checkbox"/> |
| Silver Calendar | <input type="checkbox"/> |
| Reduced Tick | <input type="checkbox"/> |
| Butterfly | <input checked="" type="checkbox"/> |

Handhelds

- | | |
|--------------------------------|--------------------------|
| Handheld/Mobile Device | <input type="checkbox"/> |
| Handheld/Tablet via CME | <input type="checkbox"/> |
| Trading Floor Wireless Network | <input type="checkbox"/> |

Options Spreads

- | | |
|---|--------------------------|
| Any option spreads? | <input type="checkbox"/> |
| Straddle | <input type="checkbox"/> |
| Strangle | <input type="checkbox"/> |
| Vertical | <input type="checkbox"/> |
| Horizontal | <input type="checkbox"/> |
| Butterfly | <input type="checkbox"/> |
| Risk Reversal | <input type="checkbox"/> |
| Ratio 1x2 | <input type="checkbox"/> |
| Ratio 1x3 | <input type="checkbox"/> |
| Ratio 2x3 | <input type="checkbox"/> |
| Condor | <input type="checkbox"/> |
| Christmas Tree | <input type="checkbox"/> |
| Strip | <input type="checkbox"/> |
| Horizontal Straddle | <input type="checkbox"/> |
| Double | <input type="checkbox"/> |
| Conditional Curve | <input type="checkbox"/> |
| Straddle Strip | <input type="checkbox"/> |
| Generic | <input type="checkbox"/> |
| 3-Way | <input type="checkbox"/> |
| Maximum Number of Spread Legs Supported | |
| Box | <input type="checkbox"/> |
| Modified Butterfly | <input type="checkbox"/> |
| Iron Condor | <input type="checkbox"/> |

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Algorithmic or Automated Trading Module	<input checked="" type="checkbox"/>	Other Functionality:
ASP or Hosted Solution	<input checked="" type="checkbox"/>	- Connectivity and message distribution
Automated Spreading Module	<input type="checkbox"/>	- Market data delivery and distribution
Delta-based Risk Management Module	<input type="checkbox"/>	
DMA Risk Management Module	<input type="checkbox"/>	
FIX API	<input checked="" type="checkbox"/>	
Internet-delivered Thin Client Application	<input type="checkbox"/>	Available Trading Applications:
Real-Time Support for Microsoft Excel®	<input type="checkbox"/>	
Real-Time Trading Simulator	<input checked="" type="checkbox"/>	AthenaTrader
Risk Management Module	<input checked="" type="checkbox"/>	
Synthetic Order Types	<input checked="" type="checkbox"/>	
System API	<input checked="" type="checkbox"/>	
Professional Services and Consulting	<input checked="" type="checkbox"/>	
Integrated Charting and Analytics	<input type="checkbox"/>	

Clearing 360 Support

Block and OTC Trade Submission via Clearing 360 API	<input type="checkbox"/>
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