

Front-End System Provided Functionality

**Company Name:** Thomson Reuters

**Application Name:** AthenaTrader

**Website:** [http://thomsonreuters.com/products\\_servic](http://thomsonreuters.com/products_servic)

CME Globex-Certified Functionality

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

## Front-End System Provided Functionality

### 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"/>
NYMEX	<input checked="" type="checkbox"/>
COMEX	<input type="checkbox"/>
KCBT	<input type="checkbox"/>
MGEX	<input type="checkbox"/>
BMFBOVESPA	<input checked="" type="checkbox"/>
Green Exchange	<input type="checkbox"/>
Bursa Malaysia	<input 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"/>
Green Exchange	<input type="checkbox"/>
Bursa Malaysia	<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"/>

## Front-End System Provided Functionality

### 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<br>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<br>Spread Legs Supported |                          |
| Box  | <input type="checkbox"/> |
| Modified Butterfly                         | <input type="checkbox"/> |
| Iron Condor                                | <input type="checkbox"/> |

## Front-End System Provided Functionality

### Front-End System Provided Functionality

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"/>	Available Trading Applications:
DMA Risk Management Module	<input type="checkbox"/>	AthenaTrader
FIX API	<input checked="" type="checkbox"/>	Risk Management Detail:
Internet-delivered Thin Client Application	<input type="checkbox"/>	
Real-Time Support for Microsoft Excel®	<input type="checkbox"/>	
Real-Time Trading Simulator	<input checked="" type="checkbox"/>	
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

Clearport API Support	<input type="checkbox"/>	Cleared Trades API Support	<input type="checkbox"/>
-----------------------	--------------------------	----------------------------	--------------------------