

Front-End System Provided Functionality

**Company Name:** Waverules, LLC  
**Application Name:** Waverules Algorithmic Trading Suite  
**Website:** [www.waverules.com](http://www.waverules.com)

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 10	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 checked="" 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 type="checkbox"/>
Stop Limit <input checked="" type="checkbox"/>	<b>User Defined Spreads</b>
Market Limit <input 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 type="checkbox"/>	Mass Quotes <input type="checkbox"/>
Good Till Date (GTD) <input 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 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 checked="" type="checkbox"/>
Commodities	<input checked="" type="checkbox"/>
Alternative Investments	<input type="checkbox"/>
NYMEX	<input checked="" type="checkbox"/>
COMEX	<input checked="" type="checkbox"/>
KCBT	<input type="checkbox"/>
MGEX	<input type="checkbox"/>
BMFBOVESPA	<input type="checkbox"/>
Green Exchange	<input type="checkbox"/>
Bursa Malaysia	<input type="checkbox"/>

#### **Options**

Equities	<input checked="" type="checkbox"/>
FX	<input checked="" type="checkbox"/>
Interest Rates	<input checked="" type="checkbox"/>
Commodities	<input checked="" type="checkbox"/>
Alternative Investments	<input type="checkbox"/>
Volatility-Quoted Options	<input type="checkbox"/>
NYMEX	<input checked="" type="checkbox"/>
COMEX	<input checked="" 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 checked="" type="checkbox"/>
Serials	<input checked="" type="checkbox"/>
Quarterlies	<input checked="" 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 checked="" type="checkbox"/>
Pack	<input checked="" type="checkbox"/>
Month Pack	<input checked="" type="checkbox"/>
Pack Spread	<input checked="" type="checkbox"/>
Pack Butterfly	<input checked="" type="checkbox"/>
Bundle	<input checked="" type="checkbox"/>
Bundle Spread	<input checked="" type="checkbox"/>
Double Butterfly	<input checked="" type="checkbox"/>
Condor	<input checked="" type="checkbox"/>
Intercommodity	<input checked="" type="checkbox"/>
Strip	<input checked="" type="checkbox"/>
1:1 Crack	<input checked="" type="checkbox"/>
Silver Calendar	<input checked="" type="checkbox"/>
Reduced Tick	<input checked="" type="checkbox"/>
Butterfly	<input checked="" type="checkbox"/>

#### **Handhelds**

Handheld/Mobile Device	<input type="checkbox"/>
Handheld/Tablet via CME 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"/>

## Front-End System Provided Functionality

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Algorithmic or Automated Trading Module	<input checked="" type="checkbox"/>	Other Functionality:
ASP or Hosted Solution	<input checked="" type="checkbox"/>	- Integration with Matlab
Automated Spreading Module	<input checked="" type="checkbox"/>	- Simulink Algorithmic Trading Toolbox
Delta-based Risk Management Module	<input type="checkbox"/>	Available Trading Applications:
DMA Risk Management Module	<input checked="" type="checkbox"/>	
FIX API	<input type="checkbox"/>	Risk Management Detail:
Internet-delivered Thin Client Application	<input type="checkbox"/>	In addition to maximum position and clip size limits, we offer extra risk management features to support algorithmic trading.
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 checked="" type="checkbox"/>	

### Clearing 360 Support

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