

**Company Name:** Rolfe and Nolan

**Application Name:** R&N

**Website:** [www.rolfeandnolan.com](http://www.rolfeandnolan.com)

**CME Globex-Certified Functionality**

<b>iLink</b> <input checked="" type="checkbox"/>	<b>Functionality</b>
<b>Market Data</b>	Implied Prices <input checked="" type="checkbox"/>
Market Data Platform <input checked="" type="checkbox"/>	In-Flight Mitigation (IFM) <input checked="" type="checkbox"/>
Futures Book-Depth Supported 5 Deep	Request for Quote (RFQ) <input type="checkbox"/>
Implied Price and Quantity Displa <input checked="" type="checkbox"/>	Indicative Prices <input type="checkbox"/>
<b>Order Type</b>	Ex-Pit <input type="checkbox"/>
Market (with Protection) <input checked="" type="checkbox"/>	Request for Cross (RFC) <input type="checkbox"/>
Limit <input checked="" type="checkbox"/>	Give-Ups <input checked="" type="checkbox"/>
Stop <input checked="" type="checkbox"/>	Route-Through <input type="checkbox"/>
Stop Limit <input checked="" type="checkbox"/>	Mutual Offset <input type="checkbox"/>
Market Limit <input type="checkbox"/>	Maximum Show Quantity <input type="checkbox"/>
<b>Order Qualifiers</b>	User-Defined Spreads (UDS): Covereds <input type="checkbox"/>
Day <input checked="" type="checkbox"/>	UDS: Combos <input type="checkbox"/>
Good Till Cancel (GTC) <input checked="" type="checkbox"/>	<b>Market Maker Functionality</b>
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 type="checkbox"/>	Quote Cancel - All <input type="checkbox"/>
<b>FCM/IB Services:</b>	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"/>	

## 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 checked="" type="checkbox"/>
OneChicago	<input checked="" type="checkbox"/>
NYMEX	<input checked="" type="checkbox"/>
COMEX	<input checked="" 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 checked="" type="checkbox"/>
OneChicago	<input checked="" type="checkbox"/>
NYMEX	<input type="checkbox"/>
COMEX	<input type="checkbox"/>

### **Supported Maturities**

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

### **RFQ Display**

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

## 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"/>

### **Options Spreads**

Straddle	<input checked="" type="checkbox"/>
Strangle	<input checked="" type="checkbox"/>
Vertical	<input checked="" type="checkbox"/>
Horizontal	<input checked="" type="checkbox"/>
Butterfly	<input checked="" type="checkbox"/>
Risk Reversal	<input checked="" type="checkbox"/>
Ratio 1x2	<input checked="" type="checkbox"/>
Ratio 1x3	<input checked="" type="checkbox"/>
Ratio 2x3	<input checked="" type="checkbox"/>
Condor	<input checked="" type="checkbox"/>
Christmas Tree	<input checked="" type="checkbox"/>
Strip	<input checked="" type="checkbox"/>
Horizontal Straddle	<input checked="" type="checkbox"/>
Double	<input checked="" type="checkbox"/>
Conditional Curve	<input checked="" type="checkbox"/>
Straddle Strip	<input checked="" type="checkbox"/>
Generic	<input checked="" type="checkbox"/>
3-Way	<input checked="" type="checkbox"/>
Maximum Number of Spread Legs Supported	Exchange Maximum

## Front-End System Provided Functionality

Algorithmic or Automated Trading Module <input type="checkbox"/>	Other Functionality:
ASP or Hosted Solution <input checked="" type="checkbox"/>	
Automated Spreading Module <input checked="" type="checkbox"/>	
Delta-based Risk Management Module <input type="checkbox"/>	
DMA Risk Management Module <input type="checkbox"/>	
FIX API <input type="checkbox"/>	Available Trading Applications:
Internet-delivered Thin Client Application <input checked="" type="checkbox"/>	WEB/EDGE/QST
Real-Time Support for Microsoft Excel® <input checked="" 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"/>	