

Company Name: Waverules, LLC
Application Name: Waverules Algorithmic Trader

Website:

CME Globex-Certified Functionality

iLink <input checked="" type="checkbox"/>	Functionality
Market Data	Implied Prices <input checked="" type="checkbox"/>
Market Data Platform <input type="checkbox"/>	In-Flight Mitigation (IFM) <input checked="" type="checkbox"/>
Futures Book-Depth Supported 5	Request for Quote (RFQ) <input type="checkbox"/>
Implied Price and Quantity Display <input checked="" type="checkbox"/>	Indicative Prices <input type="checkbox"/>
FIX/FAST <input type="checkbox"/>	Ex-Pit <input type="checkbox"/>
Order Type	Request for Cross (RFC) <input type="checkbox"/>
Market (with Protection) <input checked="" type="checkbox"/>	Give-Ups <input type="checkbox"/>
Limit <input checked="" type="checkbox"/>	Route-Through <input type="checkbox"/>
Stop <input checked="" type="checkbox"/>	Mutual Offset <input type="checkbox"/>
Stop Limit <input checked="" type="checkbox"/>	Maximum Show Quantity <input checked="" type="checkbox"/>
Market Limit <input type="checkbox"/>	User-Defined Spreads (UDS): Covered <input type="checkbox"/>
Order Qualifiers	UDS: Combos <input type="checkbox"/>
Day <input checked="" type="checkbox"/>	Market Maker Functionality
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 checked="" type="checkbox"/>	Quote Cancel - per Group <input type="checkbox"/>
	Quote Cancel - per Instrument <input type="checkbox"/>
FCM/IB Services:	Clearing Services <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 type="checkbox"/>
OneChicago	<input type="checkbox"/>
NYMEX	<input checked="" type="checkbox"/>
COMEX	<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"/>
OneChicago	<input type="checkbox"/>
NYMEX	<input type="checkbox"/>
COMEX	<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"/>

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 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	

Front-End System Provided Functionality

Algorithmic or Automated Trading Module ☒

ASP or Hosted Solution ☐

Automated Spreading Module ☒

Delta-based Risk Management Module ☐

DMA Risk Management Module ☐

FIX API ☐

Internet-delivered Thin Client Application ☐

Real-Time Support for Microsoft Excel® ☐

Real-Time Trading Simulator ☒

Risk Management Module ☒

Synthetic Order Types ☐

System API ☒

Professional Services and Consulting ☒

Integrated Charting and Analytics ☒

Other Functionality:

Seamless integration with Matlab
for research and production

Available Trading Applications:

Waverules Algorithmic Trader