

TO: LIGHTSPEED CUSTOMERS/TRADERS
SUBJECT: ACCESS TO BARCLAYS LX DARK LIQUIDITY IN LIGHTSPEED TRADER
DATE: 8/16/2019

Lightspeed Trader has connectivity to Barclays LX Dark Liquidity Crossing Network.
<https://www.investmentbank.barclays.com/markets/equities-liquid-markets.html#order>

To send an order with your keyboard or hot button, create a Custom Route with BARC as the Market and BARC as the Contra, as seen below:

The screenshot shows the 'Custom Orders' window in Lightspeed Trader. The 'Type' is set to 'Route' and the 'Name' is 'BARCLAYSBUY'. The 'Side' is 'Buy'. The 'Market' is 'BARC' and the 'Contra' is also 'BARC'. The 'Instruction' section includes checkboxes for 'Non-route', 'Add Only', 'Primary Peg', 'MidPoint Peg', 'On Open', and 'On Close'. The 'Display' section has radio buttons for 'Visible' and 'Hidden', and a 'Through' section with a '0' value and an 'Ask' dropdown. The 'Order Size' section has two sections: 'With Position to Close' and 'Without Position to Close', each with radio buttons for 'Closeout', 'Tiers', and 'Quantity', and a '1' value in a dropdown. The 'Popup / Confirm' section has radio buttons for 'Yes' and 'No', and a 'TIF' dropdown. The 'Day' field is set to '08:00:00'. The window has 'OK' and 'Cancel' buttons at the bottom right.

Some things to remember:

- Limit Orders and Marketable orders with no dark liquidity available will rest in the dark.
- Round Lots only. Odd lots will be rejected. Mixed Lots may be executed if they are matched exactly, or, they may be executed in round lot increments with the remainder cancelled back.

To have the Barclays LX Route added to your order entry window as seen below, please contact your Relationship Manager:

The screenshot shows the 'Order Entry : GS' window. The 'Symbol' is 'GS', 'Shares' is '100', 'Price' is '217.05', and 'Market' is 'BARC'. The 'Type' is 'BARC', 'TIF' is 'DAY', and '0.00' is entered in the middle field. The 'Inside Bid' is '214.08' and 'Inside Ask' is '214.20'. The 'Buy' and 'Sell' buttons are highlighted in green and red respectively.

For pricing please refer to our online pricing table at <http://www.lightspeed.com/pricing/routing-fees/>