

SUBJECT: CROSSFINDER PLUS IN LIGHTSPEED TRADER

DATE: 9/12/2012

Crossfinder Plus: Lightspeed Trader now has connectivity to Credit Suisse AES Crossfinder+. Crossfinder+ is the Credit Suisse AES smart dark router that contains dynamic smart routing logic to direct your order to the destinations with the most liquidity in the name that you are trading. This tactic locates liquidity among a broad and expanding list of dark venues with continuous crossing capabilities. Crossfinder+ will spread your full order over multiple destinations, constantly rebalancing based on a dynamic liquidity heat map. Crossfinder+ orders are never displayed out loud and Crossfinder+ can be used in 3 different modes:

- CRSN - Normal mode, executions will be at the midpoint of the NBBO or better.
- CRSP - Patient mode, executions will capture the full spread.
- CRSA - Aggressive mode, executions will cross the spread.

To access this route you may use your Order Entry Window to select one of the 3 Crossfinder+ Order Types from the Type dropdown, seen here:



This route can also be accessed by adding a new Custom "Route" in the Custom Orders Tab, with the acronyms CSFB in the Market field and CRSA, N, or P in the Contra fields, as seen below:

Name Your Key with Defining Properties

Always Enter CSFB in the Market Field, Enter Your Choice of CRSA, CRSN, or CRSP in the Contra Field

Remember to MouseClick Done when Finished

Remember to Create Buy and Sell Keys

Create a Marketable Limit for your Order, and a Target (Bid or Offer)

Set Your Quantity Preferences

Once you have created the Routes you can map them to a Hotbutton or any Key via your Keyboard Tab.