

**TO:** LIGHTSPEED TRADING CUSTOMERS/TRADERS

**SUBJECT:** KCG ALGOS IN LIGHTSPEED TRADER

**DATE:** 4/18/2017

Lightspeed Trader offers connectivity to KCG's Algo Suite:

**FAN** – Sweeps and posts orders in both displayed and non-displayed venues while re-circulating to the destinations where executions are taking place.

**COVERT** – Based on FAN's technology, this strategy is for traders who desire to only interact with liquidity in non-displayed markets, particularly when the potential for negative exposure is of paramount importance. It posts and fills orders in dark pools exclusively.

Knight's strategies can be accessed by adding a new Custom "Route" in the Custom Orders Tab. The acronym NITE should be used in the Market field and FANx, FNxH (hidden), CVTx, should be used in the Contra field, where x = A for aggressive, P for Passive, N for Neutral. The options for the Contra field per strategy are seen below:

**FAN** - FANA (aggressive=peg market), FANN (neutral=peg mid), FANP (passive =peg prime)

**FAN (hidden)** - FNAH (aggressive), FNNH (neutral), FNPH (passive)

**COVERT** - CVTA (aggressive=peg market), CVTN (neutral=peg mid), CVTP (passive=peg prime)

**Note: To add any of these routes to your Order Entry Window, please contact your RM**

Name your Key with Defining Properties

Enter NITE in the Market Field, Enter the Strategy Code in the Contra Field [FANA]

Remember to Mouse-click Done when Complete

Remember to Create Both Buy AND Sell Keys

Configure the Price of your Order

Set your Quantity Preference

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

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