

SUBJECT: LIGHTSPEED TRADER VERSION 8.2.512

DATE: 8/16/2019

The New Lightspeed Trader Version 8.2.512 is now available for download.

How do I download the version?

Visit our website or download the 64 bit version of Lightspeed Trader here:

<https://download.lightspeed.com/Lightspeed x64 8.2.512.0.msi>

What changes should I look for?

Most Active Options Window

Use the most active options window to select from a number of predetermined options-specific scans. Double click on any row to populate your option L2 with order ticket:

Symbol	Volume	Price	Previous Close	Open Interest	Previous Volume	Previous Open Interest	Days Until Expiration	Underlier Price	IV 30	IV 60
EEM Apr 18, '19 39 Put	63,814	.04	.05	145,761	129	145,778	30	43.58	15.00	15.00
EEM May 17, '19 41 Put	61,020	.34	.34	17,883	931	18,494	59	43.58	15.00	15.00
SPY Apr 18, '19 300 Call	30,044	.07	.05	35,608	341	35,471	30	283.43	11.00	12.00
BAC Apr 05, '19 31.5 Call	23,571	.06	.04	15,529	401	15,563	18	29.97	21.00	21.00
AAPL Mar 22, '19 190 Call	22,222	.74	1.03	18,213	30,150	13,805	4	187.45	20.00	24.00
XLF Apr 18, '19 28.5 Call	21,363	.04	.04	20	20	0	30	27.00	14.00	13.00
EEM Apr 18, '19 41 Put	21,074	.14	.15	77,329	241	77,184	30	43.58	15.00	15.00
XOP Jun 21, '19 30 Put	20,168	1.47	1.50	75,637	116	75,625	94	30.56	28.00	28.00
SPY Apr 26, '19 298 Call	20,020	.20	.15	39	18	39	38	283.43	11.00	12.00
EEM Apr 18, '19 40 Put	20,009	.07	.08	178,787	5,306	182,154	30	43.58	15.00	15.00
XOP Jul 19, '19 30 Put	20,000	1.73	.00	0	0	0	122	30.56	28.00	28.00
QQQ Apr 26, '19 165 Put	17,022	.57	.67	37,096	23	37,090	38	179.17	15.00	15.00
QQQ Apr 18, '19 155 Put	17,006	.11	.13	26,298	30,401	48,407	30	179.17	15.00	15.00
.VIX May 22, '19 25 Call	16,197	.52	.50	452,133	11,754	441,305	64	12.88	95.00	89.00

Most Active Options: Displays the most active single options sorted by contract volume

Most Unusual Volume Options: Single options sorted by the largest net differential between prev day's volume and today's volume

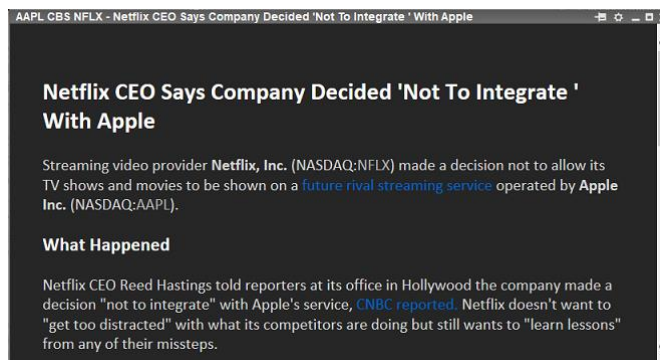
Most Active Underliers: Underliers sorted by most option volume on the day

Most Imbalanced Underliers: Underliers sorted by the largest difference in ratio of Call Volume to Put Volume

Most Unusual Volume Underliers: Underliers sorted by the largest % difference between yesterday's option volume to today's option volume

Improved News Window

Redesigned news articles to incorporate styles and display in html format. News Articles can also be pinned to a screen location.



Options Block Trades

Can now add Options to your Block Trades window. Can be added to the streaming and fixed area. Add and configure your block size in the configuration seen below:

Symbol	Size	Time	Price	Exchange
XOP Jan 17, '20 30 Put	7,000	14:04:17	2.90	ISEX
GLD	600,000	14:02:22	123.49	CHEX
GLD May 17, '19 123 Put	6,000	14:01:14	1.34	AMEX
GLD May 17, '19 123 Call	6,000	14:01:14	2.32	AMEX
EFA Mar 22, '19 64.5 Call	17,097	13:58:23	1.17	ISEX
ELAN	50,500	14:03:27	33.05	ADFN
XOP Jan 17, '20 30 Put	7,000	14:04:17	2.90	ISEX
XOP	287,000	14:04:18	30.50	CHEX
EA	50,000	14:04:37	98.07	ADFN
CLD	53,570	14:04:38	.18	ADFN

Block Trades Filters Colors Design Columns Style Window

Display Filters
Use these options to filter the desired block trades you wish to be visible in the window. You may filter these trades based upon the trade size, trade price, and/or market(s).

Shares: Min 50,000, Max No max
 Opt. Contracts: Min 5,000, Max No max
 Price: Min No min, Max No max

Excl. Markets: Add, Delete

OK Cancel

Halted Symbols Window

Use this new window to display symbols that are currently halted. A Reason will be provided when available from the exchange. The window will also reflect when trading is resumed in the symbol.

Symbol	Time	Reason
SVA	03:06:56	No Reason Provided
DSSlw	03:50:41	News Pending
FTNW	03:36:01	News Pending

Option Chain shows prev day's data for Bid/Ask during Premarket

Bid and Ask in option chain in the premarket will now display the previous day's bid and ask. The text color will be shaded to indicate previous day's information, as seen below:

Chain Apple Inc., Mar 22, '19											
AAPL		Near Date	Near Money	All	6	186.65	+0.12	186.65 x 186.68	53,010		
Call	Last	Change	Bid	Ask	Expiration	Strike	Put	Last	Change	Bid	Ask
Mar 22, 180	6.25	0.00	6.75	6.85	Mar 22, '19	180.00	Mar 22, 180	0.17	0.00	0.16	0.17
Mar 22, 182.5	4.50	0.00	4.50	4.60	Mar 22, '19	182.50	Mar 22, 182.5	0.41	0.00	0.39	0.40
Mar 22, 185	2.55	0.00	2.57	2.62	Mar 22, '19	185.00	Mar 22, 185	0.97	0.00	0.94	0.97
Mar 22, 187.5	1.19	0.00	1.21	1.23	Mar 22, '19	187.50	Mar 22, 187.5	2.09	0.00	2.07	2.11
Mar 22, 190	0.50	0.00	0.47	0.50	Mar 22, '19	190.00	Mar 22, 190	4.05	0.00	3.80	3.90
Mar 22, 192.5	0.18	0.00	0.19	0.20	Mar 22, '19	192.50	Mar 22, 192.5	6.60	0.00	6.00	6.15

Midpoint in Complex Option Order Entry Window and other columned windows

LST will calculate the midpoint of the bid/ask with this column. It can be added to any columned window and added by default to the COE, seen here:

The screenshot shows the 'Complex Options Order Entry' window for AAPL. At the top, it displays the stock price at 187.44 with a change of -0.58. Below this, there are fields for Qty (1), Net Price (-4.86), TIF (Day), Market (SMRT), and Order Type (Limit). A table below lists two call options: one at strike 185.00 and another at 187.50. At the bottom, a graph plots the bid-ask spread against the strike price, showing a downward-sloping curve. The x-axis ranges from 184.00 to 190.00, and the y-axis ranges from -264.00 to +486.00. A vertical line is drawn at the current strike of 187.50, and the corresponding bid and ask prices are shown as 1.66 and 1.67 respectively.

3/4 Closeout option in Custom Orders and Routes

Added option to close out 3/4 of a position in the Custom Order and Custom Route wizards, seen here:

The screenshot shows the 'Custom Orders' wizard window. The 'Type' is set to 'Custom' and the 'Name' is 'BUYLSPT3QUARTER'. The 'Side' is 'Buy' and the 'Market' is 'LSPT'. The 'Order Size' section has 'Closeout' selected, and a dropdown menu is open showing options: 'Full pos', 'Up to tier', '1/4 pos', '1/2 pos', '3/4 pos', and '1'. The '3/4 pos' option is highlighted. Other settings include 'Visible', 'Hidden', 'Through', 'Ask', and 'TIF' set to 'Market-Day' with a time of '08:00:01'. 'OK' and 'Cancel' buttons are at the bottom.