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TO: LIGHTSPEED TRADING CUSTOMERS/TRADERS
FROM: OPERATIONS GROUP
SUBJECT: LIGHTSCAN MANUAL
DATE: 1/30/2012


What is Lightscan?

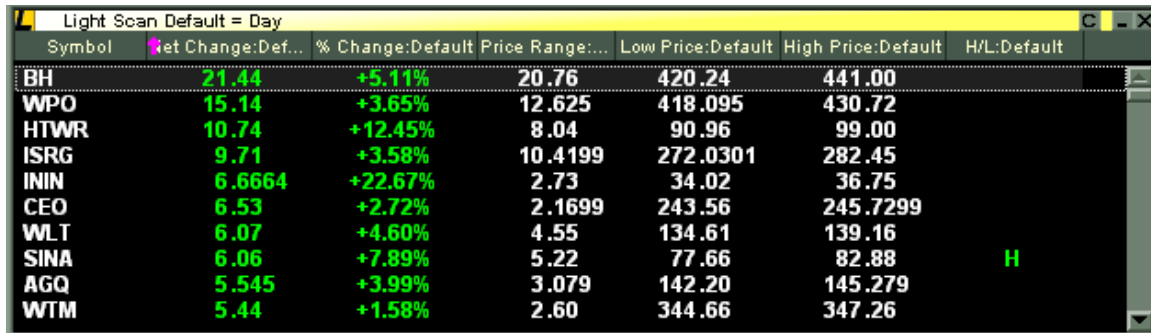
Lightscan is Lightspeed Trader's powerful stock-scanning tool that screens the entire universe of symbols to display symbols sorted and filtered based on your unique preferences. Sort by over 100 possible Level 1 columns and filter to create infinite possibilities.

How do I get permission to view the Lightscan window?

If you connect via a Remote Office or have internet connectivity from home, you may be eligible to get the Lightscan window. Contact your Trading Group Head or Relationship Manager about access.

How do I use the Lightscan Window?

Add the Lightscan window to your layout by selecting it from the View Menu: 



Symbol	Net Change:Default	% Change:Default	Price Range:...	Low Price:Default	High Price:Default	H/L:Default
BH	21.44	+5.11%	20.76	420.24	441.00	
WPO	15.14	+3.65%	12.625	418.095	430.72	
HTWR	10.74	+12.45%	8.04	90.96	99.00	
ISRG	9.71	+3.58%	10.4199	272.0301	282.45	
ININ	6.6664	+22.67%	2.73	34.02	36.75	
CEO	6.53	+2.72%	2.1699	243.56	245.7299	
WLT	6.07	+4.60%	4.55	134.61	139.16	
SINA	6.06	+7.89%	5.22	77.66	82.88	H
AGQ	5.545	+3.99%	3.079	142.20	145.279	
WTM	5.44	+1.58%	2.60	344.66	347.26	

Time Frame Columns:

Net Change: Change from beginning of the period to Last Price

% Change: Net Change of the Period as a % of Price at beginning of period

Price Range: The range between the High and Low of the period

High Price: High Price for the period

Low Price: Low Price for the period

H/L: Whether the stock is currently at the High or Low of the period

First Price: The price that marks the beginning of the period (when period = Day, the First Price is the previous close)

% Range: Price Range as a % of First Price

Volume: The volume for the period

Volume Rate: The volume for the period divided by minutes in the period (if period is Day, Volume is divided by minutes since 9:30 AM EST). Prior to 930 AM EST, Volume Rate = Volume

Changing the Column Time Frames

The period (also known as Default Time Span) for each of the columns will be set to Day. This period will display at the top of the Lightscan window as seen above (Default = Day).

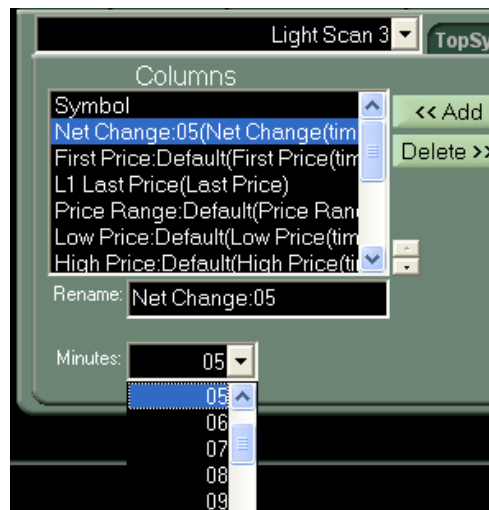
This allows users to quickly change the period that all of your Time Frame Columns will apply to.



For example, by setting the Default Time Span to 5, the period for all of the columns in the default window will now be 5 minutes. The displayed Net Change, % Change, Price Range, High, Low, and H/L will apply to a period of the last 5 minutes.

Specific Time Frame Columns

As previously explained, Lightscan displays several columns that can be configured for specific time frames (2-60 minutes, or Day). Users can also select the column added under "Columns" and select a permanent Time Frame other than "Default" as seen below.



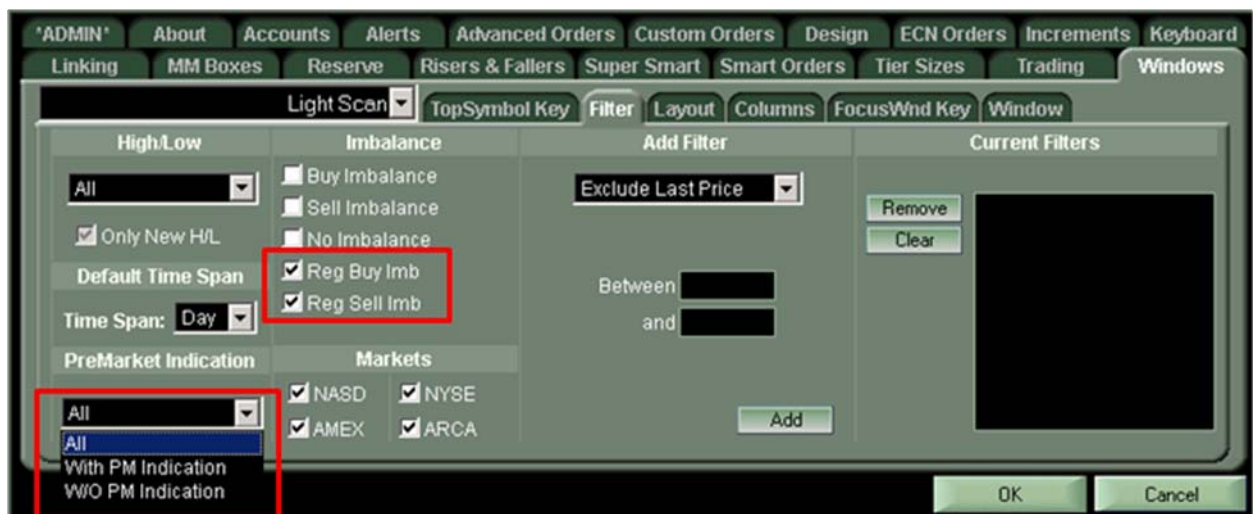
Filtering the Window

Use the Filter sub-tab to modify what is displayed inside the Lightscan window. Users can filter by Market, exclude price ranges, exclude specific symbols and more by using this tab, as seen below:

Volume Filter: Remove stocks based on given volume parameters for the day or specified period.

Price Range Filter: The Price Range is the difference between the high and low of the specified period. Use this filter to remove stocks with specified trading ranges, for example, exclude symbols whose trading ranges are between 0 and .50.

Net Change Filter: Remove stocks based on the net change on the day or the specified period.



Imbalance Filtering: Select to view stocks with a Buy Net Order Imbalance, Sell Net Order Imbalance or no Net Order Imbalance.

Filter on Regulatory Imbalance

Now you can filter by Regulatory Imbalance in Lightscan. By checking these filters ON, seen below, your Lightscan filter will only include symbols with Regulatory Buy or Sell imbalances.

Filter on Pre-Opening Indication

Lightscan can be filtered by Premarket Indications by using the dropdown menu shown above.

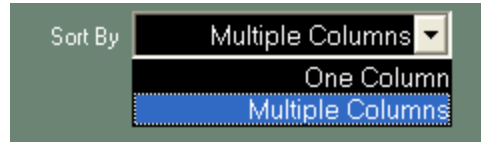
Adding More Columns

Users can add more columns to the Lightscan window by right clicking and selecting “Change Columns.” Use the dropdown under “Available” columns to select from Level 1, Imbalance, Position, Time Frame columns and more.

Sorting and Multiple Column Sorting

Users can sort the Lightscan window by ANY column added to the window. Simply click on the column header to choose the column you would like to sort by and a Pink Arrow will appear and display the sort direction. Click on the column header again to reverse the sort direction. Clicking on the column header once more will un-sort the column. A completely un-sorted Lightscan window will automatically sort by the last update.

To sort by Multiple Columns, right click and select Change Columns. On the top right corner of the Tab you will see the option to sort by One Column or Multiple Columns, seen below.



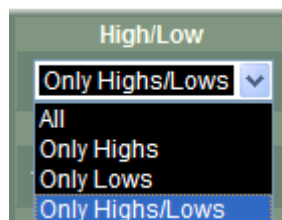
When sorting by multiple columns, the Primary Sorted column will be the left-most column sorted in the window (the left-most column with a pink arrow in it). The secondary sort will be the next-left-most column sorted. Users can sort by as many columns as they choose. Remember, to un-sort any column click on it until the pink arrow disappears.

High Low Scroller

It is possible to configure the Lightscan window as a High Low Scroller. To do this, begin by Filtering the window to only display Highs and/or Lows, in the Filter Tab, seen below:

Once this is selected, only stocks that are currently at a High and/or Low will be displayed in this window. Now you may un-sort the entire window to display all Highs and/or Lows sorted by Last update.

Users may also choose to sort this window by any column, thereby sorting Only Highs and/or Lows by your selected criteria.

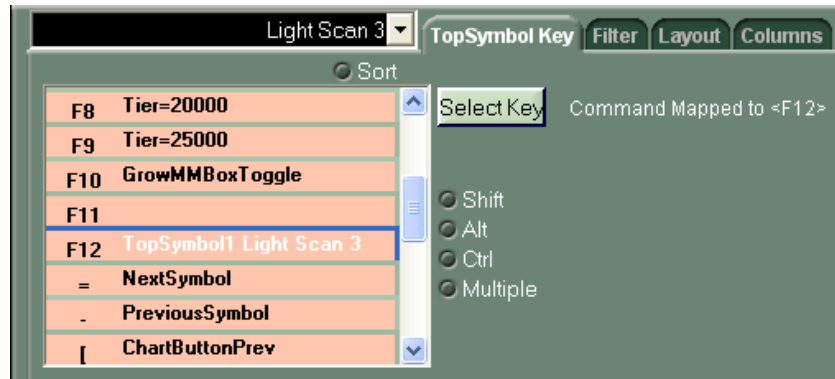


Only New High/Low Toggle:

When selected, the high/low logic will only alert Lightscan to new highs and lows one time at each price level. Highs and Lows will no longer repeat at same price.

Sending Top Symbol to Level 2

Users can map a key to their keyboard that will send the top-most symbol in your Lightscan Window to your Focused Level 2, instantly.. To do this, right click in the Lightscan Window and select Settings. Choose the Top Symbol Key sub-tab. On this tab, seen below, you can select any key on the Keyboard and click the Select Key button. You will see a notification on the Tab that indicates the key you have mapped this function to



Copy Functionality

From the Right click menu in Lightscan you have the following options to copy symbols to the clipboard or save symbols to a file:

Copy- will copy the selected symbol to the clipboard

Copy All- will copy ALL of the symbols from the Lightscan filter to the clipboard. You can also use the keyboard command “CopyAllRows”. This command can be found in the Configuration Settings→Keyboard→Non-Trading Function Keys.

Save to File- will prompt you to save a file that contains all symbols and column data to your local disk.

Symbol	Breaking H/L...	% Change:Default	% Range:Default
HCIW		+53.87%	6.45%
GLBL		+51.17%	17.28%
NETL		+50.24%	34.50%
BLIN		+29.33%	
GBR		+19.79%	19.74%
ABVA		+17.87%	1.28%
MFV			4.81%
RXII			35.00%
SAVB			10.34%
EMMSP			0.21%
USATW			
BNX			19.66%
VGZ			12.43%
CIDM			10.24%
HMNF			3.95%
BIDZ			9.66%
RNET			10.47%
RDCM			14.04%
NTSP			11.67%
DVR			13.69%
FSGI			29.67%
DRRX			25.87%
ISR			30.91%