

SUBJECT: LIGHTSPEED TRADER EQUITY STOP ORDERS

DATE: 8/16/2019

How do I send an equity stop order in Lightspeed?

Lightspeed Trader has the ability to send Stop and Stop Limit orders via BATS-EDGA. These orders are triggered by trades: once the symbol trades at your stop price, EDGA will send an order on your behalf.

To send these orders, you can map the StopBid, StopLimitBid, StopOffer or StopLimitOffer Keys seen in the “Keyboard” tab or use your Order Entry Window, seen below. If you select STOP from the “Type” Dropdown in the Order Entry Window, you should also see STOP propagate in the Market dropdown, seen below.

The screenshot shows the "Order Entry 2 : AAPL" window. It contains the following fields and controls:

Symbol	Shares	Stop	Market
AAPL	100	97.16	STOP

Type	TIF
Stop	DAY

Inside Bid	Inside Ask
97.16	97.17

Buttons: Sell (highlighted in red), Buy (highlighted in green).

The screenshot shows the "Keyboard" tab in the software interface. It features a list of "Tier Size Orders" and a set of checkboxes for keyboard settings.

Tier Size Orders	Keyboard Settings
NYSEMktOnOpenBuyTier	<input type="checkbox"/> Enhanced Keys
NYSEMktOnOpenSellTier	<input checked="" type="checkbox"/> Order Entry Popup
NYSELimitOnOpenBidTier	<input checked="" type="checkbox"/> Use Alt Alt for Closeouts
NYSELimitOnOpenOfferTier	<input type="checkbox"/> Use Space as the Tab key
StopBidTier	<input type="checkbox"/> Disable Closeouts if there are no positions
StopOfferTier	
StopLimitBidTier	
StopLimitOfferTier	
NasdaqMOCBidTier	

Buttons: OK, Cancel