I might try spotlights instead then, maybe they'll generate a much better effect than Omni light.

Also, I noticed that the light can be configured in GMax by creating light objects, just like in Level Edit. Only problem is, I haven't got them to work or know how to correctly configure them as the setting options are all different. I noticed in Westwood levels, the Onmi lights around the map can't be moved because it's been done through GMax. I tested it with the Hourglass map that Westwood provided. I exported it and opened it in Level Edit. At first, no Omni lights had appeared. I looked in the presets and found that the Hourglass map terrian model had a light file that goes with it, "hourglass.wlt" I think it is. I loaded it and the Omni lights appeared. I found that you can save light files but when I tried it, no file is created so basically it never saved.