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Getting Started In ZeroPro

ZeroPro is a downloadable Windows based application. It is an advanced trading platform built for active traders. With easy-to-use customizable screens, integrated trading tools, and hotkey management, ZeroPro provides traders with an edge to profit in equity markets.

The software offers traders direct electronic access to leading U.S. exchanges and ECNs—thus providing fast executions.

1. Downloading and Installing the Software:

- Download the latest version of ZeroPro;
- Select save file and download;
- Double-click installation file and install software;
- Follow the on-screen instructions on the install;
- Once installed, you will see a shortcut icon for the software on your desktop.

2.



Logging into the software:

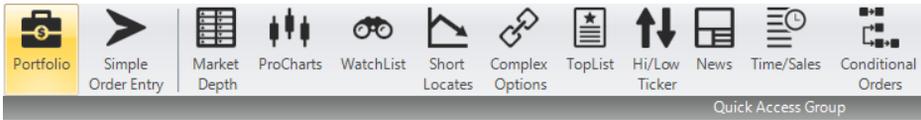
- Double-click the **ZeroPro** icon on your desktop.
- A login screen will appear. From this window, the user can select the language that the platform is displayed in terms of labels, menu settings, etc. This can be adjusted at any time while logged in or out.



Enter your username and password:

In the “Additional Settings” area, there are three options offered on the connection window:

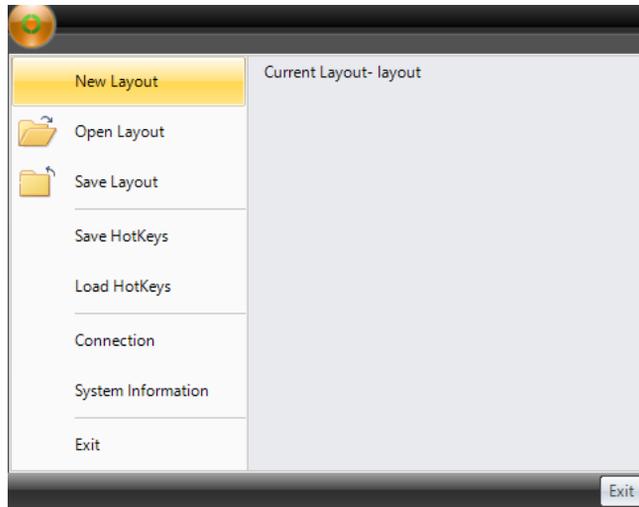
1. **Free Floating Windows:** If checked, this will allow the traders’ layout to not be encapsulated in a containing window. The layout is not contained in a master window.
2. **Layout Saving Confirm:** If checked, the user will be prompted to save their layout upon closing or exiting. **Save Password**—if checked, the user will not have to type in the password every time they connect.
3. **Data Compression:** Turn on for better connection in low-bandwidth networks.



Main window and default layout:

When you first log in to ZeroPro, the main window appears, displaying your default layout. The Toolbars offer quick access to the options and tools for ZeroPro.

Once you have your desired layout set, save your layout by double-clicking on the ZeroPro icon. Traders will have the ability to set-up and save multiple layouts.



New Chart Features

ProCharts include Zoom +/- buttons on chart windows, and better data management on symbol change when multiple charts are linked.

ProCharts can show PNL (either by percent or amount, overall or by day) in the chart price axis column. Moreover, the software will show if a symbol is short-sale-restricted (SSR) or not in the chart title bar. Positions have an option to be displayed shaded and tick arrows/text can be enabled to show position entry and exit directly on the charts.

ProCharts can display current price line and last 250 orders providing traders with an option to manage positions directly from the charts using hotkeys. Information is updated in real-time.

ProCharts show pre-market data starting at 4am–8pm EST. Traders can save their most current chart configuration and indicator sets, apply them to new chart windows and or manage default chart settings. Any changes made will be saved with your layout.



Level 2 Window

Locates Available for Short

Add to Watchlist

Drop Down to Access Previously Searched Symbols

Bids

Current Position Data

CSCO : CISCO SYSTEMS, INC

CSCO	S	400/400	52.910	+1.270	+2.459%	115	12,278,350
Open	52.450	Close	51.640	High	53.180	Low	52.260
Bid	52.910	BSize	1000	Ask	52.920	ASize	1400
VWAP	52.823	Exch	NQNM				

MMID	Bid	Size	MMID	Ask	Size		
	52.910	1000	NYSE	52.920	2400	52.910	115 NQNX
NQEX	52.910	1000	NYSE	52.920	2400	52.920	200 NQNX
PACF	52.910	700	NQEX	52.920	1200	52.910	100 NQEX
BATS	52.910	700	PACF	52.920	1100	52.915	100 NQNX
NYSE	52.910	400	EDGX	52.920	700	52.910	100 NQEX
EDGX	52.910	300	BATS	52.920	500	52.915	100 NQNX
MIAX	52.910	300	MEMX	52.920	500	52.910	100 NQEX
MEMX	52.910	200	AMEX	52.920	200	52.910	100 NQEX
AMEX	52.910	100	MIAX	52.920	200	52.910	100 CINC
EDGE	52.910	100	BATY	52.920	200	52.910	200 NQNX
CINC	52.910	100	PHIL	52.920	100	52.915	100 NQEX
PHIL	52.900	200	BOST	52.930	200	52.915	100 NYSE
BATY	52.900	200	EDGE	52.940	200	52.912	124 NQNX
LULD	50.330	100	CINC	52.940	200	52.915	100 NQNX
BOST	50.220	100	LULD	55.620	100	52.910	100 NQNX
						52.910	100 NQNX

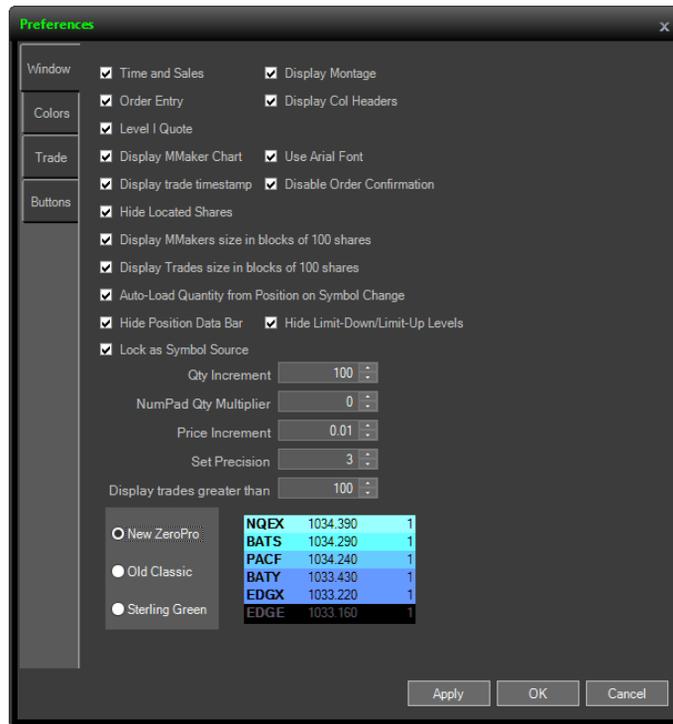
Pos	100	Avg Px	50.29	Unrealized	262.00	+/-	5.21%	Exp	5,291.00
Quantity	100	Type	MKT	Route	SIM	Time In Force	Day	Pegged Instructions	
Price	0.0000	Stop Price	0.0000	Low Price	0.0000	High Price	0.0000		
				Use Display Qty		Max Display Qty			
Position	Buy	Cxl Last							
		Sell		Short		Cover			

To open a Level 2 screen, select the shortcut icon from the quick launch bar or click the (Market Depth) button.

Time and Sales colors: light green/above ask, light red/below bid, white/inside market, green/ask and red/bid.

When the level 2 window opens, the symbol entry is in the upper left-hand corner. You are able to open and trade from as many instances of the Level 2 window as you like—there is no limit.

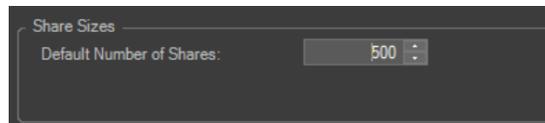
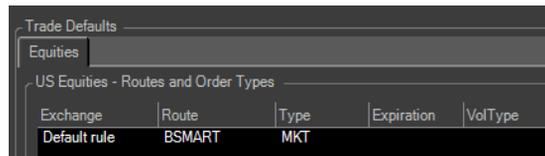
Level 2 Submenu



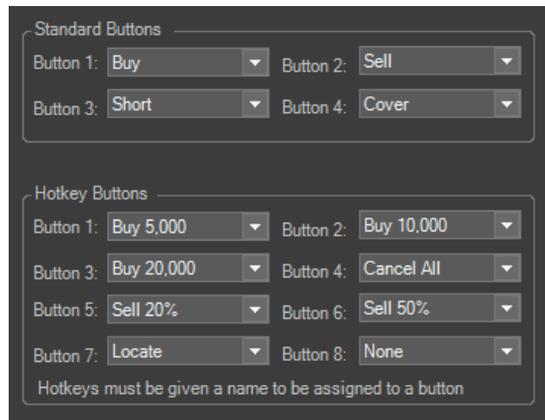
Right-clicking inside the Level 2 window brings up the submenu functions. Traders can customize the order of the Trading Buttons in the Level 2 Window (Buy, Sell, Short, and Cover) and set Hotkey button colors.

Submenu provides access to the following items:

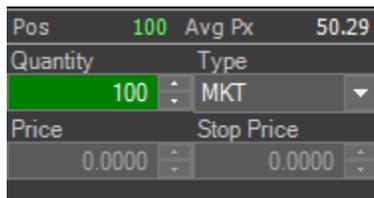
- **Setup Display Preferences:** This allows user to control the view of the window.
- **Fonts and Colors:** Change the font size colors.
- **Trade Defaults:** Select the route, order type, and share size defaults.



- From the Level 2 submenu, select the “Trade Defaults” and enter the default trading settings for the route, order type and expiration. This will apply to each Level 2 window.
- Traders can setup one Level 2 window with 500 shares and another with 1000 shares and this will be the default setting for each window.



- Hot Buttons can be configured to allow traders to perform hotkey functions and customize the order of the Trading Buttons in the Level 2 Window (Buy, Sell, Short, Cover). See page 16.



- If this box is checked, Auto-Load Quantity from Position on Symbol Change—entering a symbol into the market depth window will load existing quantity. A green color for long positions and red for short.



- Display Market Maker Chart This is a feature that graphically represents the share size aggregated at each price level.

Linking windows



- To link windows together, select the linked to group icon located next to the gear icon on the Level 2 title bar, then select a group letter and link any other window within the platform.
- You can link the Level 2, chart window, time and sales with the top list window. Traders can create linking groups by selecting color coded letters in the link to group submenu.

Order Entry

Pos	100	Avg Px	50.29	Unrealized	257.00 +/-	5.11%	Exp	5,286.00
Quantity	100	Type	MKT	Route	SIM	Time In Force	Day	Pegged Instructions
Price	0.0000	Stop Price	0.0000	Low Price	0.0000	High Price	0.0000	
				Use Display Qty	<input type="checkbox"/>	Max Display Qty	0	
Position	Cxl Last							
Buy	Sell	Short					Cover	

To enter a trade inside the Level 2 window:

Enter the price, volume (shares), order type and route.

Then click the green BUY button to go long.



To place a short, click the red SELL button.



To close a long position, click the dark red SHORT button.



To close a short position, click the blue COVER button.



To cancel the last order that was sent, click the yellow CANCEL button.



The orange position button will load an open position you are holding.



Routing

ZeroPro is a Direct Market Center Access platform affording trader's access to all major ECN, exchange and market making routes.

1. Electronic Exchanges/ECNs are available from 4am—8pm EST. Those include: ARCA, BATS, EDGX, EDGA and NSDQ.
2. Exchanges: AMEX and NYSE are available from 9:30am—4pm EST.
3. Market Makers: Companies like NITE, VFIN, VNDM are available from 9:30am—4pm EST.
4. If your order is REJECTED; a message will be displayed in the top of the order preference window.

Order Types

ZeroPro Level 2 supports the following order types:

1. **Market Order:** Orders executed from 9:30am—4:00pm EST. Market orders are executed at the current market price. Price is not guaranteed but execution is within normal market hours.
2. **Limit Order:** These orders can be placed and executed from 8am—8pm EST. Limit orders are filled at the limit price or better.
3. **Stop Market Order:** This is used to trigger a market order once the symbol trades at the specified stop price.
4. **Stop Limit Order:** Two prices are specified with this order type. The “stop price”, which is the trigger and then the limit price, which is the price that the order is placed once the order is triggered. Stop Limit orders guarantee the execution price or better, but execution itself is not guaranteed.

5. **Market-On-Open (MOO)** order is an order to be executed at the day's opening price.
 - NYSE MOO (and LOO) orders are accepted from 6:30am EST. Cutoff for order entry, and cancellation is prior to 9:30am.
 - Nasdaq MOO (and LOO) orders are accepted from 4:00am EST.
 - Nasdaq MOO orders may be entered until 9:25am but may not be cancelled or modified. LOO orders may be entered until 9:29:30am but may not be cancelled or modified.
6. **Limit-On-Open** order (LOO) is a limit order executed at the market's open if the opening price is equal to or better than the limit price.
7. **Market-On-Close (MOC)** order is a market order that is submitted to execute as close to the closing price as possible.
 - NYSE MOC (and LOC) orders are accepted from 6:30am EST. Orders cannot be cancelled after 9:30am.
 - Nasdaq MOC (and LOC) orders are accepted from 4:00am EST. Orders will be accepted until 3:55pm but they may not be modified or canceled after 3:50am. Nasdaq stops accepting LOC orders at 3:58pm
8. **Limit-On-Close (LOC)** order will fill at the closing price if that price is at or better than the submitted limit price. Otherwise, the order will be canceled.
9. **Range:** This order type is used to put a bracket into place. The order will require a high price and a low price specified by the user. If one side executes, the other side will cancel. Trader must have an open position in order to set up range order. The side

must be either **Sell** or **Cover**. The low-price offset equals Stop-Market and high price offset equals the limit order or profit target price. A hotkey configuration is required.

Action: Setup Or Send Order | Hotkey (Max combo of 2): F9 | Description: Range | Name (10 char max): RANGE

Setup and/or Send an order based on the selected parameters below of the Active symbol in the Current Active window (Currently only MarketDepth). If a field is set to <No Change> then the value will not be modified

Side	Quantity Type	Quantity	Order Type
Sell	Position	100 %	Range
<No Change>	Time In Force	Low Price Source	Low Price Offset
Sell	Day	Bid	-0.010
Cover			0 %
<input checked="" type="checkbox"/> Auto-Send Order?		High Price Source	High Price Offset
<input checked="" type="checkbox"/> Prompt for confirmation?		Ask	0.300

Cancel	Symbol	Action	Status	Type	Route	Shares	Executed	Pending	LMT Price	Stop Price
Cancel >>	AMC	SELL	NEW	Stop_MKT	SIM	100	0	100		56.55
Cancel >>	AMC	SELL	NEW	LMT	SIM	100	0	100	56.96	0

Symbol/Contract	Side	Positio	Day Unrlzd	Day Rlzd	%GainLoss	Avg Px	Bid	Ask	Last Px
AMC	Long	100	-24.00	0.00	-0.42%	56.89	56.65	56.66	

Order Expiration

There are a few types of order expiration supported by ZeroPro Level 2. These are:

1. **Day**: These orders are live and accepted from 4:00am–4:00pm EST.
2. **GTC** (Good till Cancel): These orders can be placed on the platform 24/7.

Please note GTC orders placed in pre/post trading hours will be held and sent out for execution at the start of the next trading session 9:30am EST. GTC Orders will remain active until they are either canceled or executed.

3. **GTX:** These orders are live and accepted from 4:00pm–8:00pm EST.
4. **IOC:** Immediate or Cancel orders are orders that if they are not immediately partially executed or wholly executed, they are canceled.
5. **FOK:** These orders are like IOC orders, but these will only be executed if the entire order can be filled.

Quantity Type

1. **Buy Power:** This quantity type buys a percentage of shares that corresponds to the account buying power.
2. **Buy Dollar:** This quantity type buys a specific dollar amount of shares that also corresponds to the account buying power.
3. **Locate:** This will execute a percent of locate (must be in inventory) as a buy or sell order. Ex: if you have located 1000 shares, you can set a hotkey to execute 10% of your locate. The system will send out an order for 100 shares.
4. **Max Position (Shares) and Exposure(\$):** This feature allows traders to set a max limit for shares and or exposure. Max Position(Shares) and Exposure limits can be set to prevent over buying/shorting via hotkey.

The screenshot shows a trading interface with the following fields and values:

Side	Quantity Type	Quantity	Order Type
Buy	BuyPower	10 %	MKT
Route	Time In Force	Display Quantity	
SIM	Day	0 %	
<input type="checkbox"/> Auto-Send Order?		Max Position(Shares)	Max Exposure(\$)
		1000	5000

A blue arrow points to the 'Max Position(Shares)' field, which is set to '1000'.

Hidden Order Types

1. Enter your share quantity, order type and price.
2. Select use display quantity and enter max shares to display.

Pos	100	Avg Px	50.29	Unrealized	255.00	+/-	5.07%	Exp	5,284.00
Quantity	100	Type	MKT	Route	SIM	Time In Force	Day	Pegged Instructions	
Price	0.0000	Stop Price	0.0000	Low Price	0.0000	High Price	0.0000		
Position		Cxl Last		Use Display Qty		Max Display Qty			
Buy		Sell		Short		Cover			

Check the box to enable Hidden Order type.

Professional investors, traders and market makers may choose to hide large-size orders by applying the 'Hidden' attribute to a larger volume order.

The Hidden order type is a simple solution to maintaining anonymity in the market when trying to buy or sell large amounts of stocks, or options. Your order is submitted but evidence of the order is hidden from the market.

For example, the trader wants to send a sell order for 1000 shares at a specific price. Once the order is placed, Level 2 will update displaying 100 shares. 100 shares will remain displayed on Level 2 until the order is filled. Change the "Display Quantity" to the number of shares (Bid or Offer) that the trader wants displayed in the market.



Hot Buttons Setup

ZeroPro includes Hot Buttons that can perform Hotkey functions. The buttons can be used to customize the order of the Trading Buttons in the Level 2 Window. Hot Buttons can be created for faster order entry and execution. In the example above, once Hot Buttons are setup, they can be customized for specific orders. Ex: traders can send an order to execute \$5,000 worth of shares from their account buying power. You can also liquidate all positions or cancel buy/sell orders using the Hot Buttons.

To configure hot buttons, traders need to first name each button in the hotkey configuration. Next, right-click the Level 2 window and open Preferences, select Buttons and select a name for each button. Finally, switch to color tab and select a color for hotkey button.

Hotkeys must be giving a name before assigned to a button.

Circuit Breakers - Limit Up Limit Down (LULD)

The purpose of **LULD** is to address rapid price fluctuations and extraordinary market volatility in NMS stocks. It does so by preventing trades from occurring in equity securities outside of a specific **price band**. The consequence of **LULD** is it could potentially lead to a 5-minute trading halt in an equity security or depending on certain circumstances, possibly longer than a 5-minute halt.

Stock Price	S&P 500 Stocks & Russell 1000 Stocks	Other Reg NMS Stocks
Greater than \$3.00	5%	10%
\$0.75 to \$3.00	20%	20%
Less than \$0.75	Lesser of \$0.15 or 75%	Lesser of \$0.15 or 75%

Tier 1 comprises all securities in the S&P 500, the Russell 1000 and select Exchange Traded Products (ETPs).

Tier 2 comprises all other **NMS securities**, except for rights and warrants, which are specifically excluded from coverage.

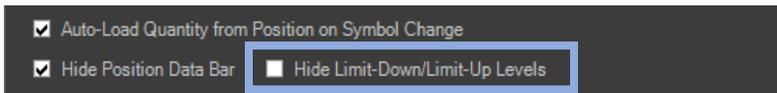
To account for increased volatility around market open and market close, the percentage parameters are **doubled** from **9:30 to 9:45 a.m.** and from **3:35 to 4:00 p.m.** Price Bands are first calculated by the opening print and then recalculated every 30 seconds. The reference price will only be updated if the new reference price is at least 1% away in either direction from the current.

Market Wide Circuit Breaker Rules

Level 1 – (7% decline) 15-minute trading halt

Level 2 – (13% decline) 15-minute trading halt

Level 3 – (20% decline) Trading suspended for the day



When the National Best Offer (NBO) is above the Upper Band, the Securities Information Processor (SIP) will disseminate the NBO with a flag identifying it as non-executable.

If the other side of the market (National Best Bid) is equal to the Upper Band, the market will enter a Limit State, and only exit the Limit State if within 15 seconds, all Limit State quotations are executed or canceled in their entirety.

If the market does not exit the Limit State, the primary listing exchanges will declare a 5-minute Trading Pause.

The LULD quotation settings can be found by right-clicking on Level 2 and selecting the appropriate fields in the preferences window.

The screenshot shows a window titled "IBM - INTL BUSINESS MACHINES CORP" with a close button (X) in the top right corner. The window displays real-time market data for IBM, including the current price (134.04), change (+1.46), and percentage change (+1.10%). It also shows volume (10) and VWAP (132.95). Below the market data, there are two conditional order entry sections, "Conditional order 1" and "Conditional order 2". Each section has a table of fields: Action (BUY), Quantity (100), Type (MKT), Route (SIM), and Expiration (Day). Below these fields are input boxes for Price, Stop Price, HighPrice, and LowPrice, all set to 0.0000. At the bottom of the window, there is a note: "After Conditional order # 1 executes, submit Conditional order # 2" and two buttons: "SEND ORDERS" and "CANCEL LAST ORDER".

Field	Value
Open	133.00
Close	134.04
Hi	134.10
Low	134.05
VWAP	132.95
Exch	NYSE
Volume	10
Bid	134.03
Ask	134.05
BSize	200
ASize	100

Field	Value
Action	BUY
Quantity	100
Type	MKT
Route	SIM
Expiration	Day
Price	0.0000
Stop Price	0.00
HighPrice	0.0000
LowPrice	0.0000

Field	Value
Action	BUY
Quantity	100
Type	MKT
Route	SIM
Expiration	Day
Price	0.0000
Stop Price	0.00
HighPrice	0.0000
LowPrice	0.0000

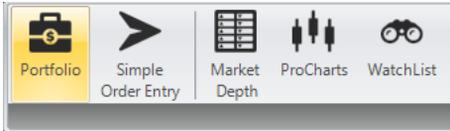
Conditional Order Entry

ZeroPro includes the ability to send a conditional order. What this means is that a trader can setup one order, and if that order is executed, a second order is automatically submitted. Ex: the trader can setup conditional (order 1) with an action to buy. Select the order type, whether you want to use a limit or market order, then setup conditional (order 2) as a stop market. When and if conditional (order 1) executes, the system will automatically submit conditional (order 2) as a stop market order.

The conditional order entry interface provides for real-time Level 2 price and volume updates.

Portfolio Window

The portfolio window is opened using the quick launch or the Portfolio button.



Once a trade is placed it will show inside the portfolio window.

FRANKDEMO											
		Day Unrealized	Day Realized	Day Total	Shrs Traded	Equity	Equity Ratio				
		2,471.00	119.00	2,590.00	100	502,590.00	100.00%				
Cancel	Symbol	Action	Shares	Type	LMT Price	StopPrice	ApproxMKTPrice	AvgPrice	Status	ClOrdId	
Cancel >>	AAPL	SELL	200	Stop_MKT		227	0	0	NEW	12245.6383784r2	
Cancel >>	AAPL	SELL	200	LMT	231.7500	0	0	0	NEW	12245.6383784r1	
Cancel >>	USO	BUY	500	LMT	10.9700	0	0	0	NEW	12245.6383782	
Symbol/Contract	FullName	Side	DayChg	Avg Px	Position	Unrealized	AccType	\$ValueIn			
C	CMIGROUP, INC	Long	+1.21	67.41	1000	1,223.64	MARGIN	74,143.67			
AAPL	APPLE, INC	Long	+2.50	226.83	200	536.00	MARGIN	45,366.00			
INTC	INTEL CORP	Long	+0.58	50.42	700	445.00	MARGIN	35,297.00			
MMM	3M CO	Long	+1.30	151.26	200	198.00	MARGIN	30,252.00			
MSFT	MICROSOFT CORP	Long	+0.78	138.13	100	88.00	MARGIN	13,813.00			

The portfolio window provides real-time account and order management. All information about open orders, executed orders, closed positions, realized gain/loss, buying power, and order history is displayed. Real-time overnight buying power is also available.

The portfolio will average price all day trades but will treat overnight and day trade positions separately. Ex: Trader is long 100 AAPL from yesterday. They buy 100 AAPL today. The portfolio window will show two-line items for AAPL: one labeled 'Overnight' and one labeled 'Day'. If the trader sells 100 AAPL, the first to go would be the last one created, otherwise known as Last In, First Out or (LIFO). If the 100 Day AAPL is held until tomorrow, then the trader would show 200 AAPL with an average price upon logging in tomorrow.

Right-clicking on the portfolio window opens a submenu of additional options.

Chart Window

To open a chart screen, select the shortcut icon from the menu bar.

Double-Clicking inside the chart window will open the chart properties and attributes. In chart properties, traders can select the most recent indicators that have been added to the chart and make changes or adjustments to the attributes of each indicator (i.e., color, display name, pen weight and style, etc).

If you want to use a different timeframe, simply click on the chart and type the time followed by the letter m. For example, type "10m" to use the 10-minute timeframe.



The ZeroPro chart features allow traders to optimize the chart region with useful information. You have the ability to set bar margin to the right, current price indicator to help identify support and resistance levels, high and low-price levels (works in each time frame) and ticks and arrows that represent order history.

Save Current Indicator Set

To save your chart data, right-click on your chart and select “Indicators”, then “Indicator Sets”, and save the current chart set by assigning a name. Moreover, traders can apply a previously saved chart by selecting the “Apply/Manage Indicator Sets” option. A list box will appear with your saved sets. Traders can copy/paste their current settings to a new chart window and also select “General Preferences” settings and apply a saved indicator set. This will be the new default setting for each chart window that is opened.



Candle Stick Information

1. Simply left-click and hold the mouse button over an area of the chart to bring up the data window.
2. Drag the mouse from candle to candle and explore the statistics for each candle, such as date, volume, open, high, low and close.

Chart's window will show whether a symbol is SSR or not in the title.

There are new features and tools available for the charting window. Chart drawing objects change color and properties. Drawing objects persists by Symbol, for intraday or daily. Right-click and use the "Mange Draw Objects" menu to remove them.

ZeroPro gives traders the opportunity to show VWAP or Extended session with a single check box. Traders can draw trendlines and retracement levels and they will be saved with your layout.

Charts can be displayed in white, blue, yellow and black chart backgrounds.

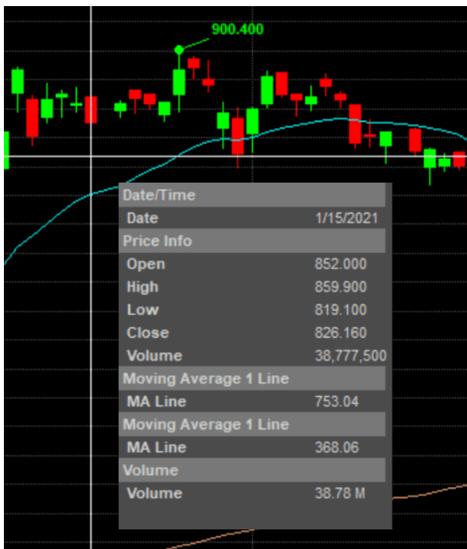
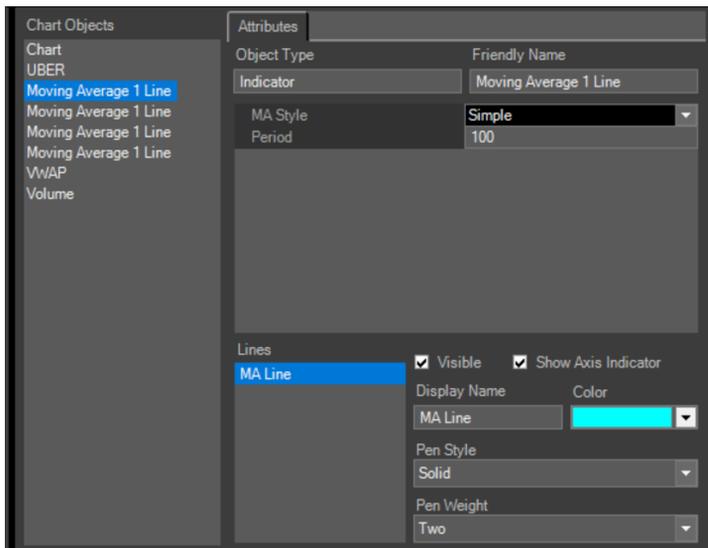


Chart Attributes

Show Last/Value Side	True or False shows last trade on price axis
Hit Tolerance	Reaction to Zoom
Bar Margin to The Right	Number of bars from price axis
Histograms Use Thin Lines	Change volume and MACD histograms to thin or solid
Show Values in Titles	Shows current study vale
Scroll Bar Mode	Enable or disable chart scrollbar
Time Axis on 2 Lines	Display or hide time axis
Show Gridlines	Enable or disable gridlines for charts
Show Pre/Post Sessions	When selected shows pre-and post-market sessions
Title Values w/ Candle Color	Highlights Title Values based on current candle color
Show Stock Logos	Show company logo on chart
Logo Alpha Factor	Show logo ratio
Show Trade Sty	To display or hide executed order on chart Select one of the following: None, TicksOnly, TicksAndArrows, TicksArrowsAndText, or TicksArrowsAndNoShares
Show Trade Tick Size	Select Small, Medium, or Large
Show in Position Shaded	Show shaded area on chart timeline when in current positions
Show Orders	Show horizontal line across chart for limit, stop, and range orders
Show Current Price	Show current price level across the charts
Show High/Low Prices	Show high and low price in each timeframe

chart attributes continued

Max Orders to Render	Charts now always show the last 250 orders even if there are more. To increase, go to the chart properties and and change the “Max Orders to Render.”
Show PNL on Price Axis	This item will show an amount on the price axis as selected: Percent, PercentDay, AmountDay



There are over 50 indicators to select from and customize. Once an indicator is selected, the ability to customize the indicator is available in the left-hand panel. These include VWAP, Bollinger bands, MACD, moving averages and many more.

Traders can select a study in the charts object area and customize the studies settings. In this example, changing the moving average lines color, pen style and pen weight is possible. Select the next indicator in the chart objects' area to configure each study.

Indicators

General

%Chg
Accumulation Distribution
Aroon
Average True Range
Balance Of Power
Chaikin Money Flow
Chaikin's Volatility
DEMA
Ease Of Movement
Keltner Channel
Momentum
On Balance Volume (OBV)
Parabolic SAR
Performance
Price Channels
Price ROC
Qstick
Raff Regression Channel
Range Indicator
R-Squared
TEMA
Time Series Forecast
TRIX
Vertical Horizontal Filter
Weighted Close
Wilder's Smoothing

Index Based

Accumulation Swing Index
CCI Average
Choppiness Index
Commodity Channel Index
Dynamic Momentum Index
Inertia
Intraday Momentum Index
Market Facilitation Index
Mass Index
Money Flow Index Negative
Volume Index Positive
Volume Index Relative
Momentum Index
Relative Strength Index (RSI)
Relative Volatility Index
Stochastic Momentum Index
Swing Index
Trend Intensity Index
Ulcer Index

Moving Average Based

Absolute Price
Oscillator
Bollinger Bands
MACD
Mov Avg Envelopes
Mov Avg Exponential
Mov Avg Time Series
Mov Avg Triangular
Mov Avg Variable
Mov Avg Vol Adjusted
Mov Avg Weighted
Moving Average 1 Line
Moving Average 2 Lines
Moving Average 3 Lines
Percentage Price Oscillator
Volume Average

Price

Avg Position Price
Previous Close

Volume

Volume Rate of Change
Volume

Oscillators

ADX
ADXR
Chaikin Oscillator
Chande Momentum
Oscillator
CSI
Detrended Price
Oscillator Difference
Price Oscillator
DMI
Forecast Oscillator
Klinger Oscillator
Price Oscillator
Projection Bands
Projection Oscillator
Stochastic Oscillator
Ultimate Oscillator
Volume Oscillator
Williams' %R
Volume Based

Watch List

Symbol	Description	Last	Change	Bid	Ask	Volume	Year High	Year Low
DJLDJ	DOW JONES I	34,201.00	+165.00	0.00	0.00	0	34,257.00	0.00
SPX		4,185.47	+15.05	0.00	0.00	0	4,191.31	0.00
STOCKS								
CSCO	CISCO SYSTE	52.79	+1.15	52.77	52.79	28166727	53.18	35.28
MSFT	MICROSOFT C	260.62	+1.12	260.54	260.69	24092869	261.00	166.11
TSLA	TESLA, INC	739.77	+0.91	739.69	739.84	27879687	900.40	134.76
MRK	MERCK, INC	77.47	+0.81	77.40	77.47	11844555	87.80	71.72
ORCL	ORACLE COR	79.06	+0.77	78.95	79.17	13232278	79.34	50.86
JNPR	JUNIPER NET	26.01	+0.39	26.03	26.05	5743114	27.83	19.51
SPCE**	VIRGIN GALA	23.33	+0.27	23.33	23.35	12533368	62.80	14.21
QCOM	QUALCOMM, I	138.10	+0.26	138.00	138.20	6364119	167.94	71.75
GE	GENERAL ELE	13.39	-0.16	13.39	13.40	49183883	14.42	5.48
AAPL	APPLE, INC	134.10	-0.40	134.10	134.11	83501466	145.09	66.36
AMC	AMC ENTERT	9.41	-0.49	9.40	9.41	40351607	20.36	1.91
AMD	ADVANCED MI	82.17	-0.84	82.16	82.17	46909492	99.23	48.42
GOOG	ALPHABET, IN	2,295.76	-0.90	2,295.0	2,296.5	1099724	2,306.60	1,209.71
FB	FACEBOOK, I	305.92	-1.90	305.80	306.03	12771203	315.88	168.34
GME	GAMESTOP C	154.28	-2.16	154.05	154.51	4988159	483.00	3.77
NFLX	NETFLIX, INC	545.70	-3.52	545.01	546.00	3100713	593.29	393.60

To open a watchlist screen select the watchlist shortcut icon from the menu bar.

The watchlist window allows traders to enter thousands of symbols in the list. The fields update dynamically, tick for tick and in color. There are over 20 columns that can be sorted, order of the columns changed, and the colors and fonts can be amended.

A right mouse click in the watchlist will bring up a menu where fonts can be changed, and the window can be linked to a specific group. In order to populate watchlist symbols into the linked windows, double-click anywhere along the row of the symbol, except for on the symbol itself. Press insert on your keyboard to insert new rows or delete to delete selected rows.

Multiple sectors can be created by selecting an empty row and typing a coma and a description for the row. In the example, "STOCKS" is the row that divides Dow Jones and SPX from the group of symbols. Symbols can also be highlighted in the Watchlist for easier tracking during sorting and can be saved with your layout.

Add to the Watchlist Button



MSFT : MICROSOFT CORP									
MSFT	LR	258.270	-1.620	-0.623%	9	13,811,391			
Open	259.820	Close	259.890	High	259.990	Low	257.680	VWAP	258.757
Bid	258.260	BSize	7	Ask	258.270	ASize	4	Exch	NQNM
NQEX	258.260	7	NQEX	258.270	4	258.270	0	15:59:20	N
EDGX	258.260	3	BATS	258.300	1	258.270	1	15:59:20	N

Traders can add symbols directly to the watchlist from the title bar of Level 2 and simple order window.



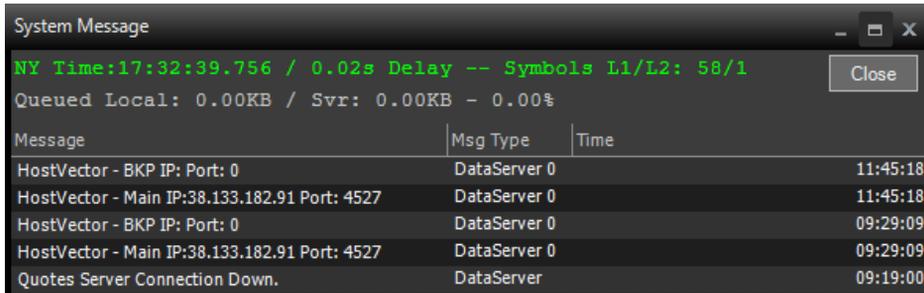
Flash Update

Watch List now can flash last price and bid/ask prices. Right-click on window to enable flash updates.

The Self-Directed Help (SSR) watchlist hint will appear when hovering over the symbol showing the full display. Like TSLA** hints to TSLA (*SSR*)

Next to the symbol, there will be a small asterisk (**) self-directed help icon indicating that the security is locate required. LR acronym means "Locate Required." S acronym means "Short-able" or "Easy to Borrow."

System Message



New: System Message window now provides statistics on delay and provides the server time down to milliseconds.

News Filter



To open a news screen, select the shortcut icon from the menu bar.

The ZeroPro news currently receives real-time streaming headlines and stories from Benzinga.

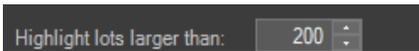
Double-clicking on any news headline will bring up the story for that headline if a story exists. Double-clicking on a headline without a story attached will do nothing. Right-clicking inside the news window will bring up the submenu options. In the preferences menu, fonts color and columns can be adjusted.

Market Clock



The New Market Clock includes current session and hours/min.

Time & Sales



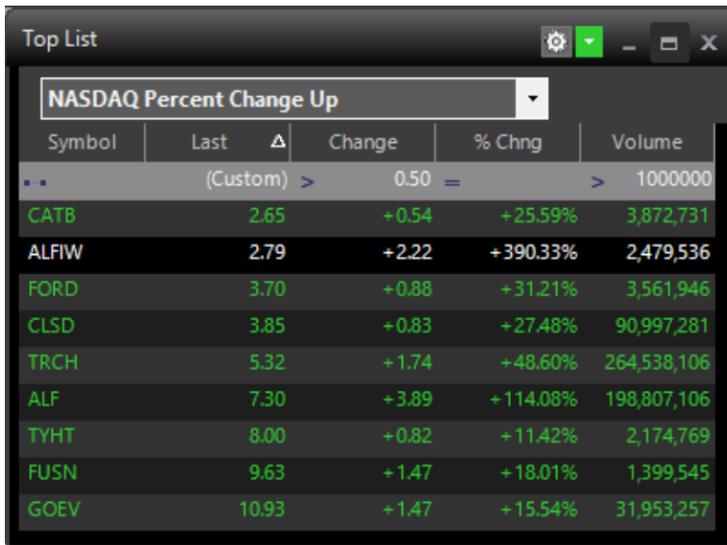
Price	Size	Exch	Time	Type
417	2899	PACF	18:04:17	AtAsk
417	100	PACF	18:04:17	AtAsk
417	1	PACF	18:04:17	AtAsk
417	99	PACF	18:03:48	AtAsk
417	401	PACF	18:03:48	AtAsk
417	150	NQNX	18:03:47	AtAsk
417	1599	PACF	18:03:41	AtAsk
417	100	PACF	18:03:41	AtAsk
417	100	PACF	18:03:41	AtAsk
417	1	PACF	18:03:41	AtAsk

The time sales window provides complete customization of colors to easily differentiate prices of trades at a glance. In the example, the light green prints are trades above the ask, while the green prints are at the ask.

The light red prints are trades below the bid and red font is at the bid. White font trades occur in between the bid and the ask. The Route column will display the Venue in which the corresponding order's execution occurred.

Right-click inside the time and sales window to bring up the submenu options. Time and Sales Window allows highlighting of bid/ask/trades over certain sizes. Prints in this example are 200 shares or more and have the row highlighted in green or red.

Top List



The screenshot shows a window titled "Top List" with a settings icon, a minus sign, a maximize button, and a close button. Below the title bar is a dropdown menu set to "NASDAQ Percent Change Up". The table below has columns for Symbol, Last, Δ, Change, % Chng, and Volume. A filter is applied: "(Custom) > 0.50 = > 1000000".

Symbol	Last	Δ	Change	% Chng	Volume
CATB	2.65		+0.54	+25.59%	3,872,731
ALFIW	2.79		+2.22	+390.33%	2,479,536
FORD	3.70		+0.88	+31.21%	3,561,946
CLSD	3.85		+0.83	+27.48%	90,997,281
TRCH	5.32		+1.74	+48.60%	264,538,106
ALF	7.30		+3.89	+114.08%	198,807,106
TYHT	8.00		+0.82	+11.42%	2,174,769
FUSN	9.63		+1.47	+18.01%	1,399,545
GOEV	10.93		+1.47	+15.54%	31,953,257

To open a Top List screen, select the quick launch from the menu bar or click the Top List button.

Right-click inside the Top List to bring up the submenu.

The Top List displays information for stocks on several exchanges. To change the exchange in view, select the drop-down arrow.

These are available for each of the AMEX, NASDAQ, NYSE, OTCBB and Pick Sheet exchanges. The expanded filtering functionality allows for customizable sorting options.



The screenshot shows a filter configuration interface. It starts with "Filter based on" set to "All" and "of the following conditions:". Below this are two filter rules:

- Rule 1: "+ Add" button, "Last" field, "< Less than" operator, "20" value, and a dropdown arrow.
- Rule 2: "- Delete" button, "Last" field, "> Greater than" operator, "1.50" value, and a dropdown arrow.

Select any symbol in the Top List and right click to send to Alarm Manager.

Options

The screenshot displays the 'Option Chain for: SPY' window. At the top, it shows the underlying symbol 'SPY' with a bid of 416.89 and an ask of 416.89. Below this, there are tabs for different expiration dates from April 16, 2021, to May 14, 2021. The 'Calls' tab is active, showing a list of call options. Each row represents an option with columns for Bid, Ask, Last, Volume, and Strike. The 'Order Information' section at the bottom allows for entering an order, with fields for Strike (165.00), Expiration Date (Apr 16 2021), and Order Type (Call). Buttons for 'Buy to Open', 'Sell to Close', 'Sell to Open', and 'Buy to Close' are visible.

To open an options screen, select the shortcut icon from the menu bar. To show all calls if the call tab is in focus and all puts if the put tab is in focus. To bring up an option chain, enter the underlying symbol in the upper left-hand corner in the root box and hit enter. Expiration period can be changed by selecting appropriate tab. The window is arranged to show all calls if the call tab is in focus and all puts if the put tab is in focus.

A click on any one of the options symbols will bring that contract to the options order entry window. Currently, the platform allows traders to:

1. Buy to open and sell to close options contracts;
2. Setup covered calls.

Symbol Search

ID	Symbol	Company	Exchange
1	CPT	CAMDEN PROPERTY TR	NYSE
2	DOX	AMDOCS LTD	NQNM

To open the symbol search function, select the shortcut icon from the menu bar or click the Symbol Search button.

Alarm Manager

Symbol	Active	Triggered	Condition	Alarm Price	Pop-up	Triggered Price	Last	Day High	Day Low	Triggered Time
TSLA	<input checked="" type="checkbox"/>		≥	800.00	<input checked="" type="checkbox"/>		596.57	613.99	596.50	
MSFT	<input checked="" type="checkbox"/>		≤	200.00	<input checked="" type="checkbox"/>		251.36	252.75	250.82	
INTC	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<	200.00	<input checked="" type="checkbox"/>	56.45	56.47	57.56	56.42	11:44:10
AAPL	<input type="checkbox"/>	<input checked="" type="checkbox"/>	>	100.00	<input checked="" type="checkbox"/>	126.81	126.78	128.32	126.73	11:44:11
CSCO	<input type="checkbox"/>	<input checked="" type="checkbox"/>	>	52.00	<input checked="" type="checkbox"/>	53.19	53.25	53.58	53.14	11:44:43

To set an alarm, right-click and select “Set Alarm.” Type in symbol and enter the alarm price. Setting the condition variable will indicate a high alarm or low alarm hit based on the last price.

High Low Ticker

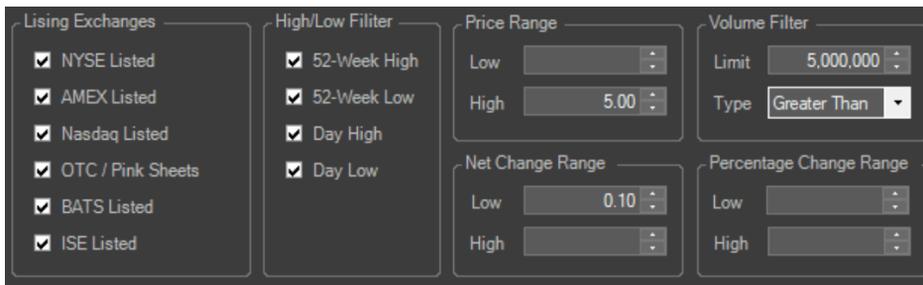


Symbol	Price	Text	Time	Note	NetChg	ProNetCh	Volume
NSPR	0.460	Day High	18:11:08	AMEX	+0.03	+6.98%	9,960,201
VALE	19.550	Day High	18:09:10	NYSE	+0.25	+1.30%	27,680,243
ZI	48.350	Day High	18:09:08	NQNM	+0.78	+1.64%	1,187,935
BTN	4.720	52 Week...	18:07:46	AMEX	+0.11	+2.39%	1,631,112
ELP	1.160	Day High	18:07:07	NYSE	+0.06	+5.45%	132,592,880
MPW	22.250	Day High	18:06:51	NYSE	+0.35	+1.60%	2,688,756
ANPC	6.650	Day High	18:06:32	NQNM	+1.05	+18.75%	1,903,710
INVH	33.650	Day High	18:04:34	NYSE	+0.59	+1.78%	5,967,077

The Hi Low Ticker is a streaming ticker that allows users to watch stocks that are hitting both day high and low, as well as 52-week high and low. The information scrolls from top to bottom with the latest info populating at the top of the screen and scrolls downward as updates occur. There are several settings, traders can select for the High Low ticker. In this example, the Hi Low Ticker will only display stocks that have a positive net change.

Traders can filter exchanges in or out, can set filters for price of the symbol, the net change, the % net change and volume.

Each of these filters can be setup via the right-click menu and then selecting "Display Preferences."



Listing Exchanges

- NYSE Listed
- AMEX Listed
- Nasdaq Listed
- OTC / Pink Sheets
- BATS Listed
- ISE Listed

High/Low Filter

- 52-Week High
- 52-Week Low
- Day High
- Day Low

Price Range

Low

High

Volume Filter

Limit

Type

Net Change Range

Low

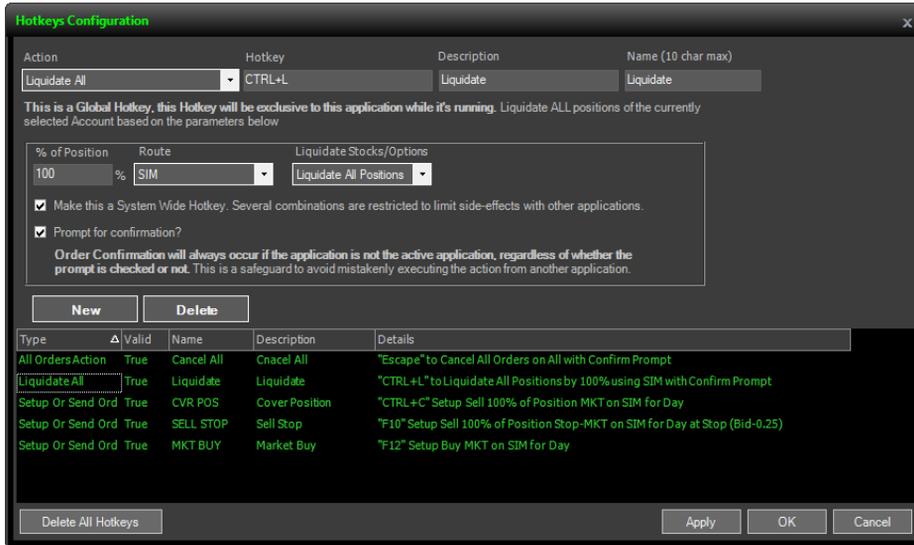
High

Percentage Change Range

Low

High

Hotkeys



Hotkey Example

When mapping out hotkey commands, use the keyboard to create Buy and Sell hotkey assignments. Traders can choose Ctrl or Alt + keyboard function keys. Hotkeys can be sent via two methods: Traders can setup hotkey with option to modify share quantity, limit or stop price via keyboard before sending the order or automatically send a predefined order.

To configure the hotkeys, go to the hotkey's icon on the Main toolbar. There are six different types of hotkeys that can be used for trading in ZeroPro.

The combination of setting up all key types will allow for complete trading using the keyboard.

The hotkeys types and their corresponding functionality is as follows:

- 1. **Window Load:** This key type (auto send order box must be unchecked) will allow order setups to be added to the Level 2. This will not send an order but rather an order setup. Once loaded, the order can be modified with the arrow keys for price and volume. Once the order is ready to be sent, the order can be fired using the **ENTER** key.

Setup and/or Send an order based on the selected parameters below of the Active symbol in the Current Active window (Currently only MarketDepth). If a field is set to <No Change> then the value will not be modified

Action	Hotkey (Max combo of 2)	Description	Name (10 char max)
Setup Or Send Order	CTRL+S	Market Sell	Sell MKT

Side: Sell, Quantity Type: Position, Quantity: 100, Order Type: MKT

Route: SIM, Time In Force: Day, Display Quantity: 0 %

Auto-Send Order?
 Prompt for confirmation?

New Delete

In the Quantity field of the keys, traders can toggle between position and shares or no change. When the position is highlighted, the quantity box changes to percentage, so that % of current positions can be sent. When no change is highlighted, traders can enter share quantity using the numpad or using the quantity field in the order preference screen of the Level 2 window. If shares are selected, then the software will default to a predefined quantity set by the trader.

Limit prices can be adjusted by the offset field on the right. If a Buy Bid order type is desired, an offset of .01 will create a Bid + .01 order.

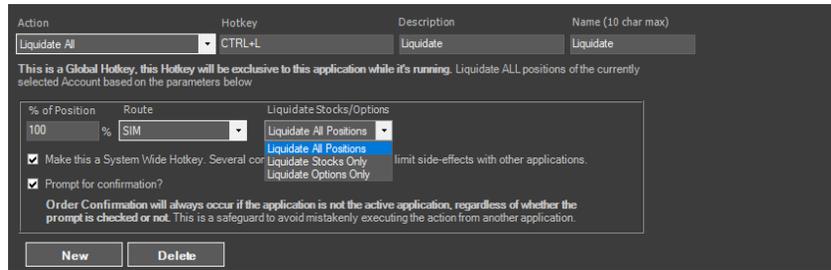
2. **Hotkey Execute:** This is a traditional hotkey (auto send order box must be checked) that once setup, will send an order straight away for the symbol that is in the Level 2 window that is in focus.

Cancel: This allows for cancel keys to be set. The options are cancel first, cancel last order, all buys, all sells, all shorts, all covers, all orders.

3. **NumPad Qty Multiplier:** When this is enabled it allows traders to set volume using a multiplier of the number pad keys. Ex: if the

multiplier is set to 500, when the trader presses the 5-key on the number pad, the volume of 2500 will be displayed in the Volume box of order entry. Use ctrl + right/left arrows to increase/decrease shares. Settings can be found in Level 2 Preferences.

4. **Liquidate All:** This key allows the trader to close out of all positions.



5. **Toggle Market Depths** and **Toggle Charts** – This key type is used to allow for toggling between Level 2 order entry windows and for different charts.

The difference between AllOrdersActions and SymbolOrdersAction is that AllOrdersActions is exclusive to the application and orders can be canceled from anywhere on the ZeroPro platform whereas SymbolOrdersAction requires the Market Depth window to be in focus.

Liquidate All

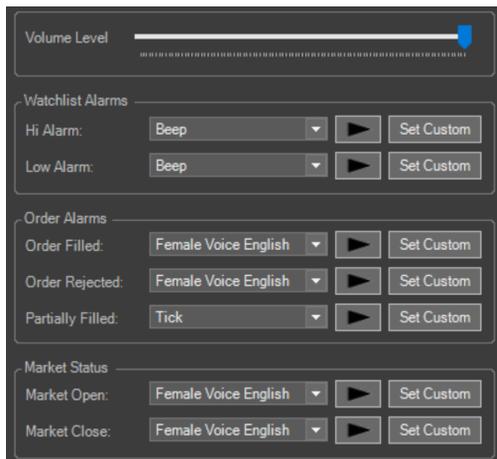
Liquidate All Hotkey can be applied to Stocks only or Options only or all positions. Customize multiple Hotkeys to exit all positions based on the percentage or execute 100% of positions.

Setup Or Send Order

Side	Quantity Type	Order Type	Route	Time In Force	Price Source
Buy	No Change	MKT	MNGD	Reject	AvgPx
Sell	Shares	LMT	SMART	Day	Last
Sell	Position	Stop-MKT	ARCA	GTC	Ask
Short	Buy Power	Stop-LMT	BATS	OPG	Bid
Cover	Dollar	MKT on Close	EDGX	IOC	User Loaded
	Locate	Range	EDGA	FOK	
	Available	LMT on Close	NSDQ	GTX	
		Pegged	NYSE	GTD	
		LOO	EXG	Day+	
		MOO	NSPD	GTC+	
			AMEX		
			BATY		

The table above show the available fields: quantity type, order type, route, time in force and price source in the Setup-Or-Send Order preference screen.

Sound Events



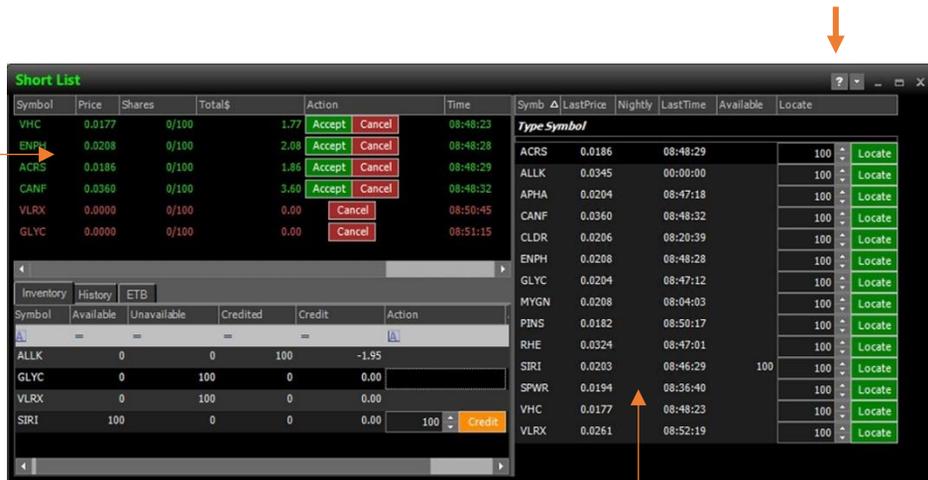
Set Sound Events in the **General Preferences** window.

Traders can choose from an array of sounds for hi/low alarms, order alarms and market status alarms.

Next Generation Short Locates

How does the new system work? During the trading day, if you have locates you no longer want or need, you can mark all or a portion of your locate shares for credit by pressing the Credit' button next to each located symbol's quantity.

By marking your locate shares for credit you will make the locate shares available on a first come first serve basis to other TradeZero clients looking for locates in the same security. If and when TradeZero can reallocate your locates to another TradeZero client, you can recoup a portion of your initial locate cost.



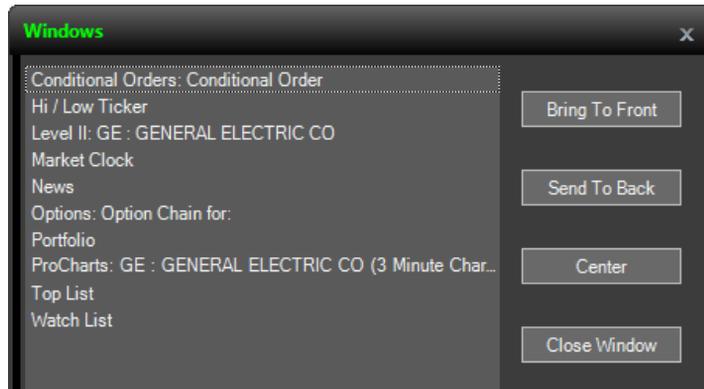
The locate window has three sections.

1. Watchlist
2. Open Orders
3. Inventory, history and Easy to Borrow tabs

Click the "?" question mark on top right to activate the short locates walkthrough tutorial.

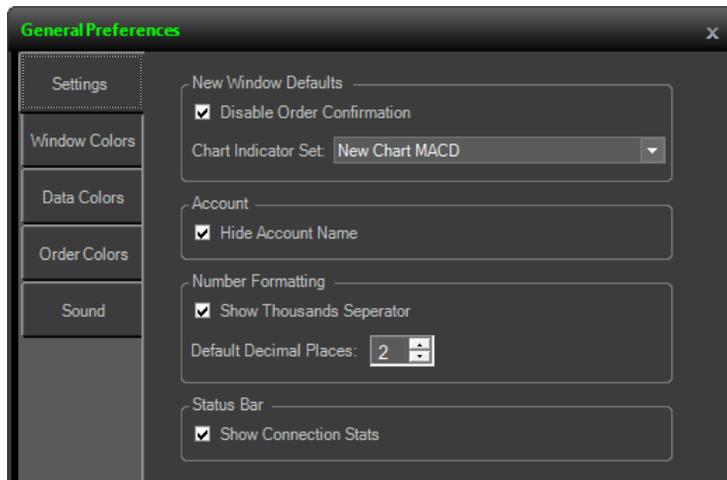
First, create a watchlist: type (search) a symbol and then select locate. If available, the locate will appear in the watchlist for you to accept or cancel. Accepted locates will appear in the inventory tab. Locates that are no longer needed can be marked for credit. Locates marked for credit will display as inventory.

Window Session Dialog



Use this window to find hidden windows/misplaced windows. Move windows to the front, send back, center, or close.

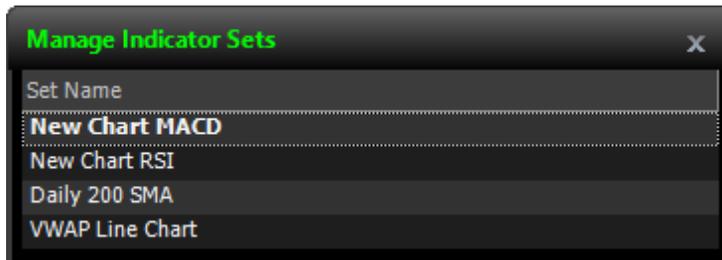
General Preference



General Preferences window includes ability to open a chart indicator set. First, create a chart with the indicators you wish to use. Right-click and select >> Indicators >> Indicator Sets >> Save Current Set. Name the Indicator Set and select Ok.

Your saved charts will now show up in the “Chart indicator Set” option in the “General Preference” settings tab.

Once the Indicator sets are created, open any new chart, and apply an indicator set from the drop-down menu or use the “Manage Indicator Sets” to Select a specific study to view.



Trade Reporting

Symb	Acti	S	Type	Executed	Status	AvgPrice	Route	Canceled	Start Time	Account	StopPr	Last Time
GE	SELL	20	MKT	20	Filled	11.3501	MNGD	0	10:34:45 2021/	JFTZACCT	0	10:34:45 2021/
GE	SELL	200	MKT	0	Reject	0	SMART	200	10:34:15 2021/	JFTZACCT	0	10:34:15 2021/
GE	BUY	20	LMT	20	Filled	11.33	EDGX	0	10:24:00 2021/	JFTZACCT	0	10:24:01 2021/
SIRI	BUY	20	Stop_MKT	0	Cancel	0	MNGD	20	10:20:08 2021/	JFTZACCT	6	10:21:33 2021/
SIRI	BUY	20	LMT	0	Cancel	0	POST	20	10:20:08 2021/	JFTZACCT	0	10:21:33 2021/
SIRI	SELL	10	LMT	10	Filled	5.9105	MNGD	0	10:14:31 2021/	JFTZACCT	0	10:14:31 2021/
SIRI	SELL	40	LMT	40	Filled	5.915	LAMP	0	10:14:28 2021/	JFTZACCT	0	10:14:28 2021/
SIRI	SELL	40	LMT	0	Cancel	0	EDGX	40	10:14:17 2021/	JFTZACCT	0	10:14:22 2021/
SIRI	SELL	50	LMT	0	Cancel	0	POST	50	10:14:04 2021/	JFTZACCT	0	10:14:11 2021/
SIRI	BUY	50	MKT	50	Filled	5.918	MNGD	0	10:12:22 2021/	JFTZACCT	0	10:12:22 2021/

Traders can view their trade executions in the portfolio manager under the order History Tab. From there, traders can check the actual time stamp of each trade. In the example above, notice that each trade execution has a timestamp indicating each symbol action, status, average price, starting and last time executed.