



ROX Quick Start Manual

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Getting Started

ROX is a desktop trading platform that connects institutional traders to some of the most active markets in the world. It allows professional traders to quickly execute equity, options, and currency trades.

The following guide is designed to introduce new users to ROX as quickly and concisely as possible.

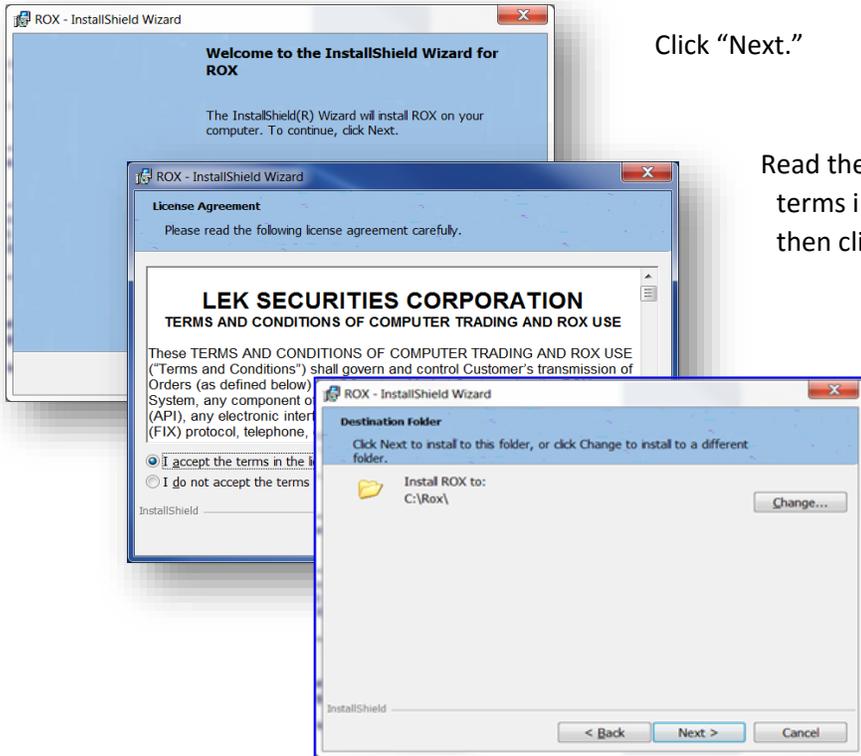
For technical questions, please call the ROX Support Desk at 1-646-586-2100 or email help@roxsystems.com.

For trade and clearing support, please call Lek Securities at 212-509-2300 or email help@leksecurities.com.

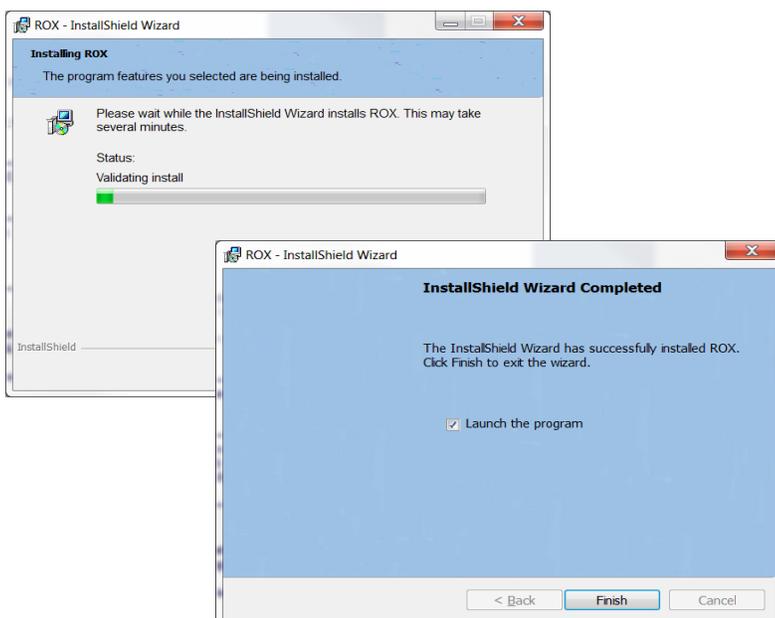
Installing and Configuring ROX

To install ROX, browse to <http://www.roxsystems.com/downloads/> and select the “ROX Production 64-Bit” button. This option is generally the best option for newer Windows computers. If you have an older computer, you may need to download the 32-Bit version.

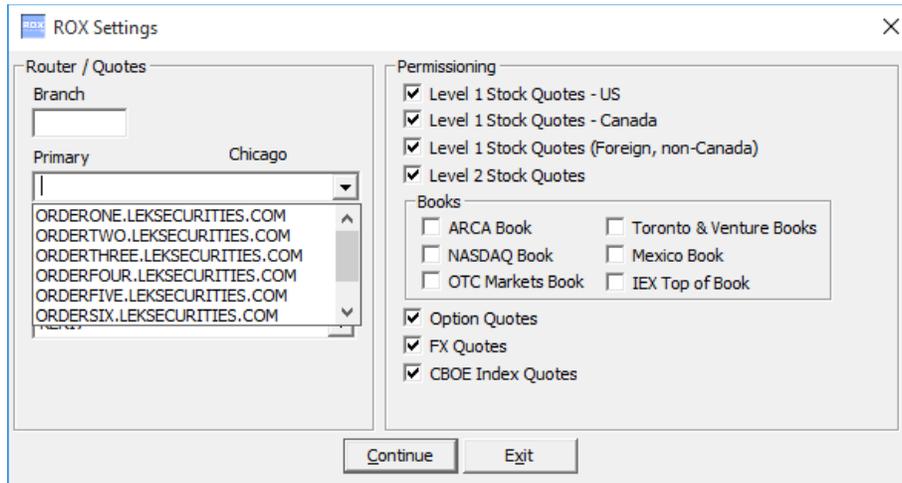
Once you have downloaded the appropriate installer, open it, and proceed through the installation wizard.



This screen will allow you to change the install location for ROX. The pre-selected option is fine to use, so feel free to click “Next” on this screen.



Upon the first launch of ROX on a PC, you will see the first-run window, which will prompt you to enter required configuration settings.



For assistance with Branch codes, order and quote server selection, or username/password issues, please call Lek Securities at 212-509-2300.

Enter your Branch code in the field labeled “Branch.”

For the Router options (dropdown options labeled ‘Primary,’ ‘Backup,’ and ‘Tertiary’) you will need to select three servers that your software will utilize to receive quotes and send orders. Order One, Three, Five, Seven, and Nine are physically located in the New York, New York. Order Two, Four, and Six are physical located in Chicago, Illinois.

For the primary and backup options, select servers located geographically closest to you. For the tertiary option, select a server in the *opposite* site to your primary and backup selections. For example, a trader located in Boston, Massachusetts, might select Order One and Order Three as Primary and Backup (respectively) and Order Two as a tertiary server.

Note: for those trading outside North or South America, ORDERTEN.LEKSECURITIES.COM is in London. Users will have to manually type “ORDERTEN.LEKSECURITIES.COM” into the primary field, as it is not shown in the dropdown. Select a New York or Chicago server as backup and tertiary.

Next, select the appropriate Quote Permissioning options. Note that some of the options carry extra fees, so be sure to select the options that are correct for your trading situation.

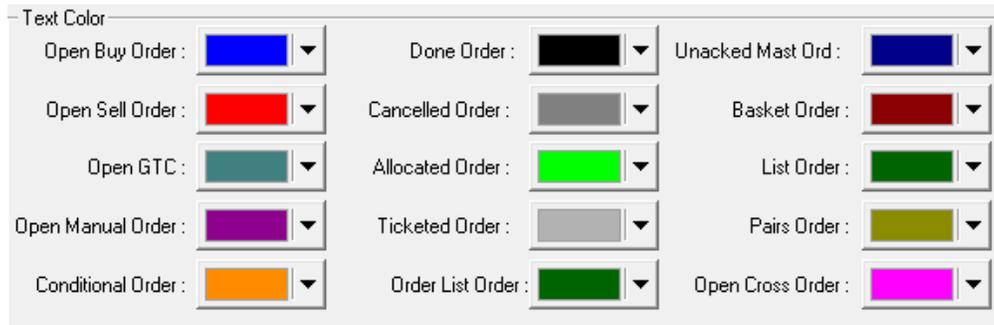
Once you have finished making selections, click “Continue.” You will be prompted to enter your username and password.

If you have questions regarding any of the above configuration information, such as the branch, recommended routers, or a disabled quote selection that you would like to access, please call please call Lek at 212-509-2300.

Stock Orders



The ROX order blotter gives access to all ROX functionality. This window lists all orders for stocks, options, bonds, and currencies. The color of the order text indicates different statuses. Below is a color guide for different order colors. Colors may be customized by selecting “Settings” > “Order Color” on the “Display” tab.



At the bottom-right of the order blotter window is the connection indicators (pictured below). These orbs will indicate connectivity status to various feeds. From left to right, the orbs indicate connectivity to order machines, stock quotes, options and currency quotes, time and sales, and credit limit. Green indicates full connectivity, red indicates an issue.



For a complete overview of all toolbar icons, [see Appendix 1](#) at the end of this document.

There are 3 ways to **place a stock order**. The first, and quickest way is to use the Embedded Stock Order Bar at the bottom of the main order window (pictured below).

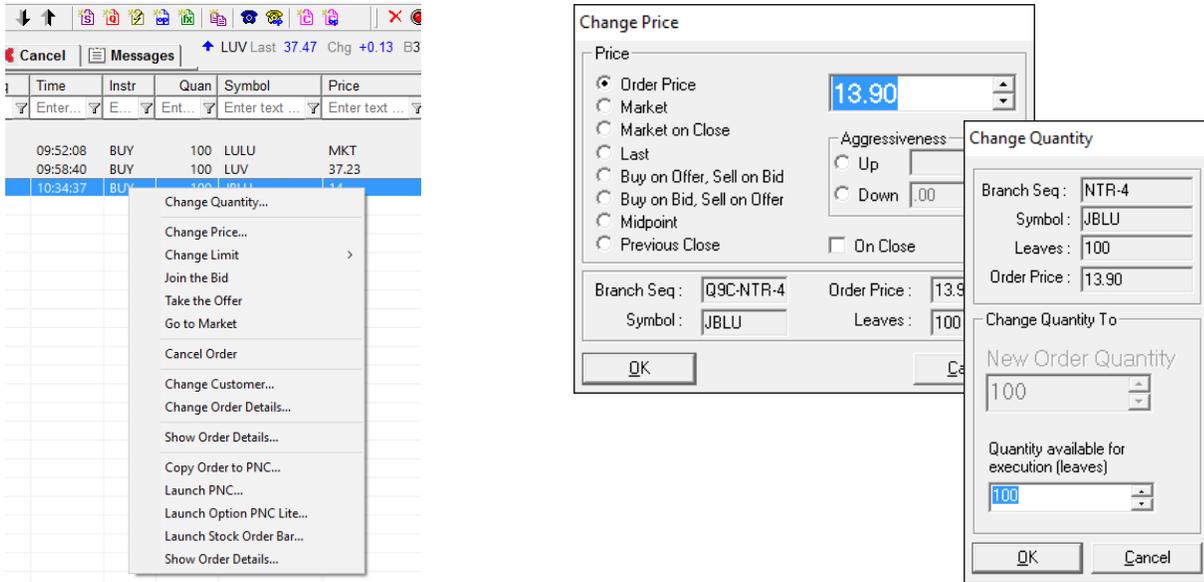


From the left to the right, the fields are: Order side or instruction, quantity, symbol, price, customer account, and route. The status bar below the Embedded Stock Order Bar will display the name of the active field, along with hints for entry depending on what field your cursor is in. If you’ve entered a valid symbol, the quote for that security will be displayed. Once you have verified order entry accuracy, hit the enter key to place the order.

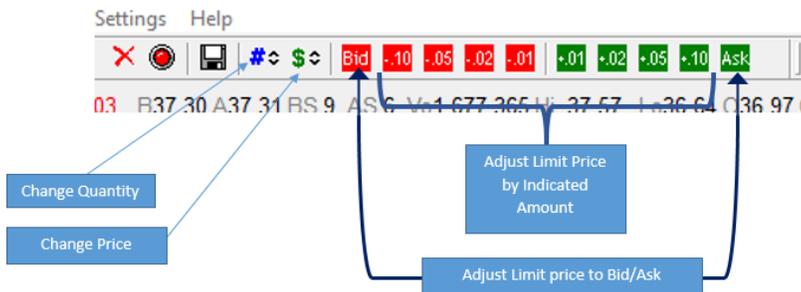
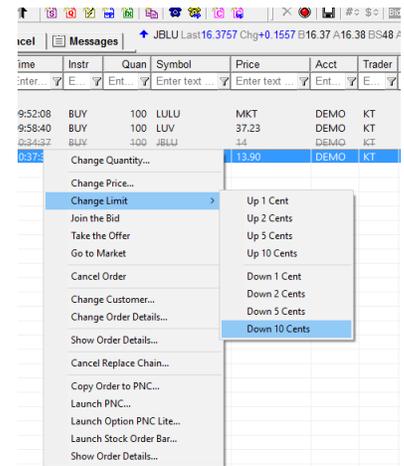
Cancel and Change Orders

To fully cancel an order, right click the order you want to cancel and click “Cancel.” Confirm that you want to cancel the order, and the cancel request will be sent.

There are several options for **changing an existing order**. First, right click an active order from the order blotter, and select from the right-click context menu (below) Selecting the desired option will open the window to complete the change (examples below). Changes that do not require confirmation or adjustment (such as “Go to Market” and “Join the Bid”) will be sent immediately.



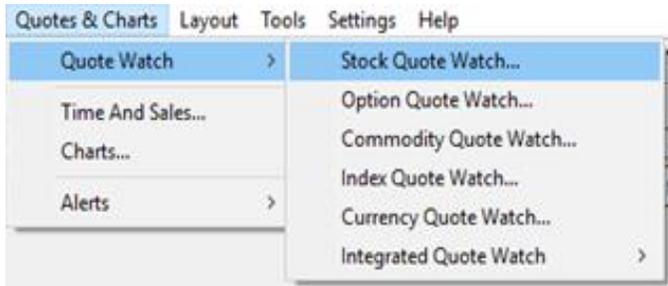
If the order was a limit order, the limit price can be adjusted with one click using the Change Limit options on the right-click context menu and the toolbar.



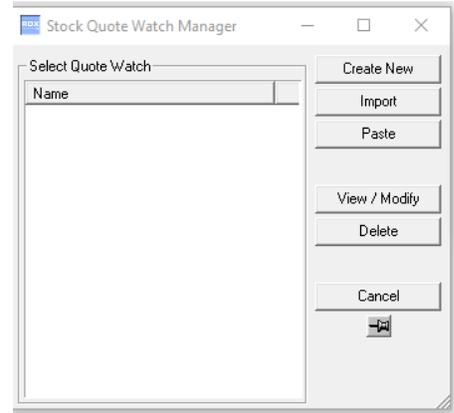
All change functionality can also be accessed from the toolbar of the main ROX order blotter window.

Stock Quote Watch

Monitoring quotes is easy in ROX. Simply set up a Quote Watch Window which will display current quotes for the securities you define. From the main ROX window, go to “Quotes and Charts” > “Quote Watch” > “Stock Quote Watch.”



You will then be presented with the Quote Watch Manager. If you



have previously created QuoteWatch Windows, you will see them in the “Name” area. Otherwise, the area will be blank. Click “Create New,” and you will be asked to name the new window. Enter the name and click OK. You’ll be presented with a blank QuoteWatch Window. To add a symbol to track, click the “Symbol” button next to the word “Add” at the bottom left of the window, and type the security symbol and strike the “Enter” key. The window will display the most recent quote. If you would like to create a visual separator, simply click “Separator” at the bottom left of the window. You can rearrange separators and securities simply by dragging, and can delete items by clicking on the item and then clicking “Delete.”

Symbol	Last	Net Chg	Net Chg %	Incr Vol	Bid	Bid Mkt Cntr	Ask	Ask Mkt Cntr	Size	VWAP
↓ MANU	16.60	0.08	0.48	1	16.57	NYSE	16.57	EDGX	6x1	16.6540
↑ JBLU	16.03	0.27	1.71	1	16.05	OTC	15.98	OTC	51x28	16.0400
LINE	0	0	-	-	0	N/A	0	N/A	0x0	-
↑ P	14.31	-0.23	(1.59)	1	14.26	NYSE	14.36	NYSE	24x13	14.3390
↓ MSFT	57.67	-0.01	(0.02)	1	57.51	OTC	57.62	OTC	37x53	57.8649
↑ TGT	70.24	-1.14	(1.60)	1	70.13	NYSE	70.06	EDGX	8x7	70.5078
↓ WMT	71.30	-0.63	(0.88)	1	71.28	BATS	71.26	EDGX	22x8	71.3342
↑ C	47.86	0.43	0.91	3	47.61	NYSE	47.92	EDGX	172x416	47.4903
↓ F	12.56	0.06	0.48	1	12.47	NYSE	12.59	NYSE	783x786	12.5043
↑ TWLO	54.20	0.16	0.30	1	53.81	NYSE	54.10	OTC	5x5	54.2512

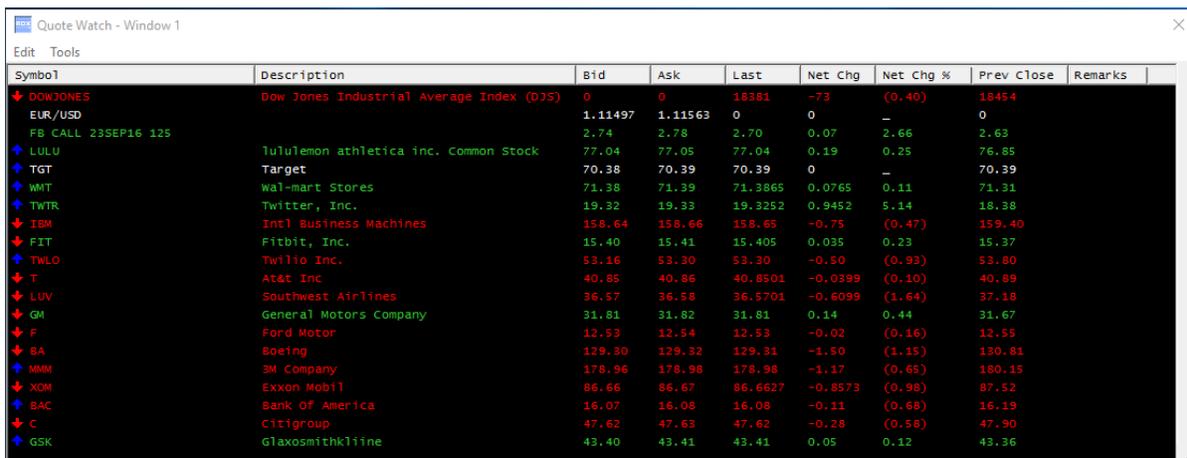
You don’t need to save the QuoteWatch Window settings, they are automatically saved and can be relaunched from the QuoteWatch Window Manager. You can have multiple QuoteWatch windows open, all configured to your preferences.

Integrated Quote Watch

Regular Stock Quote Watch windows are limited to stocks. The ROX Integrated QuoteWatch Window can display quotes for stocks, indices, options, and currency pairs. To launch the Integrated QuoteWatch Window, click “Quotes & Charts” > “Quote Watch” > “Integrated Quote Watch” > “New” (if you have not previously created windows.) If you have created windows before, you can launch the window by clicking on the window name.

Once launched, the Integrated QuoteWatch Window can be configured just like the Stock Quote Watch Window. To add items to be monitored, click “Edit” > “Add” and then select the type of item you would like to add. For stocks and currencies, type the symbol or currency pair you want to track and press the enter key. To track options quotes, you’ll need to select “Edit” > “Add” > “Option” and fill in the requisite information on the series you want to track. Adding an index is done by selecting the index from the menu.

Once you have added the desired securities, you can drag-and-drop them to rearrange their order, add separators to visually divide them, and delete selected items by striking the Delete key or clicking “Edit” > “Delete.”



Symbol	Description	Bid	Ask	Last	Net Chg	Net Chg %	Prev Close	Remarks
↓ DOWJONES	Dow Jones Industrial Average Index (DJSI)	0	0	18381	-73	(0.40)	18454	
EUR/USD		1.11497	1.11563	0	0	—	0	
FB CALL 23SEP16 125		2.74	2.78	2.70	0.07	2.66	2.63	
↑ LULU	lululemon athletica inc. Common Stock	77.04	77.05	77.04	0.19	0.25	76.85	
↑ TGT	Target	70.38	70.39	70.39	0	—	70.39	
↑ WMT	Wal-mart Stores	71.38	71.39	71.3865	0.0765	0.11	71.31	
↑ TWTR	Twitter, Inc.	19.32	19.33	19.3252	0.9452	5.14	18.38	
↓ IBM	Intl Business Machines	158.64	158.66	158.65	-0.75	(0.47)	159.40	
↓ FIT	Fitbit, Inc.	15.40	15.41	15.405	0.035	0.23	15.37	
↑ TWLO	Twilio Inc.	53.16	53.30	53.30	-0.50	(0.93)	53.80	
↓ T	At&T Inc	40.85	40.86	40.8501	-0.0299	(0.10)	40.89	
↓ LUV	Southwest Airlines	36.57	36.58	36.5701	-0.6099	(1.64)	37.18	
↓ GM	General Motors Company	31.81	31.82	31.81	0.14	0.44	31.67	
↓ F	Ford Motor	12.53	12.54	12.53	-0.02	(0.16)	12.55	
↓ BA	Boeing	129.30	129.32	129.31	-1.50	(1.15)	130.81	
↑ MMM	3M Company	178.96	178.98	178.98	-1.17	(0.65)	180.15	
↓ XOM	Exxon Mobil	86.66	86.67	86.6627	-0.8573	(0.98)	87.52	
↑ BAC	Bank Of America	16.07	16.08	16.08	-0.11	(0.68)	16.19	
↓ C	Citigroup	47.62	47.63	47.62	-0.28	(0.58)	47.90	
↑ GSK	Glaxosmithkline	43.40	43.41	43.41	0.05	0.12	43.36	

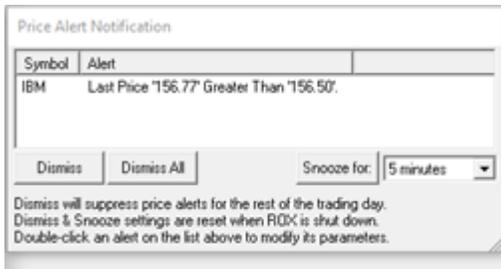
Double-clicking any line item (except for indices) will bring up the designated Point-and-Click interface for that security to enable quick transactions from the Integrated QuoteWatch Window.

Price Alerts

Price alerts are a great way to be proactively notified of a move in a quote price or size of a selected security. To configure alerts, select “Quotes and Charts” > “Alerts” > “Price Alerts.” Select a previous alert to modify or click “New” to create a new alert.



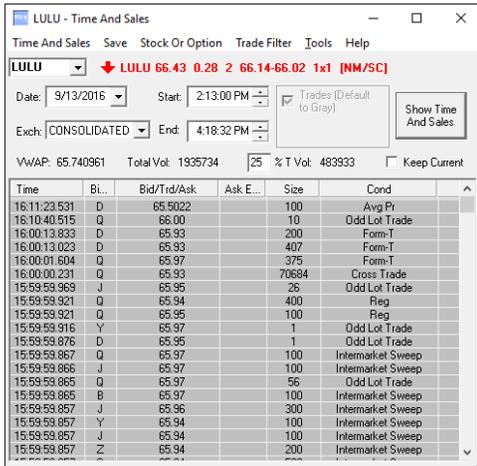
You will be able to define an alert using the Price Alert configuration window. You can define alerts on a variety of prices, including Bids, Asks, and Last Prices. When you have finished adding your thresholds, click save, and price alerts will work as programmed.



Sample Price Alert

Time & Sales

The ROX Time and Sales window allows traders to view real-time updates of stock trades and prints. To launch the Time and Sales window, click “Quotes and Charts” > “Time and Sales” or select the  icon from the toolbar. Simply enter the stock symbol and hit the Enter key. Time and Sales information is available for up to two weeks prior. Time and Sales information can also be retrieved for options, by selecting “Stock or Option” > “Option.”



The screenshot shows the 'LULU - Time And Sales' window. At the top, it displays the stock symbol 'LULU' with a bid price of 66.43 and an ask price of 66.02. Below this, there are fields for Date (9/13/2016), Start time (2:13:00 PM), and End time (4:18:32 PM). A 'Show Time And Sales' button is visible. The main area contains a table of trade data with columns for Time, Bid/Ask, Size, and Condition.

Time	Bl...	Bid/Trd/Ask	Ask E...	Size	Cond
16:11:23.531	D	65.5022		100	Avg Pr
16:10:40.515	Q	66.00		10	Odd Lot Trade
16:00:13.033	D	65.93		200	Form-T
16:00:13.023	D	65.93		407	Form-T
16:00:01.604	Q	65.97		375	Form-T
16:00:00.231	Q	65.93		70684	Cross Trade
15:59:59.969	J	65.95		26	Odd Lot Trade
15:59:59.921	Q	65.94		400	Reg
15:59:59.921	Q	65.95		100	Reg
15:59:59.916	Y	65.97		1	Odd Lot Trade
15:59:59.876	D	65.95		1	Odd Lot Trade
15:59:59.867	Q	65.97		100	Intrmarket Sweep
15:59:59.866	J	65.97		100	Intrmarket Sweep
15:59:59.865	Q	65.97		56	Odd Lot Trade
15:59:59.865	B	65.97		100	Intrmarket Sweep
15:59:59.857	J	65.96		300	Intrmarket Sweep
15:59:59.857	Y	65.94		100	Intrmarket Sweep
15:59:59.857	J	65.94		100	Intrmarket Sweep
15:59:59.857	Z	65.94		200	Intrmarket Sweep

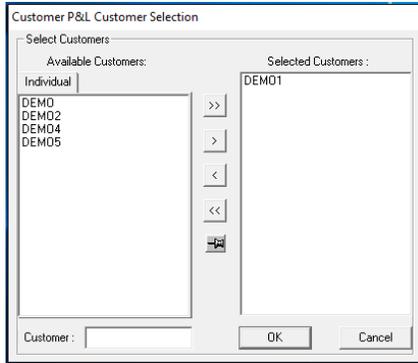
Live filters can be applied to the Time and Sales window to only show specific transactions if desired. Click “Trade Filter” > “Price and Size” to define filters, and “Trade Filter” > “Clear” to clear any active filters if desired.



The screenshot shows the 'Trade Price and Size Range Filter' dialog box. It has two sections: 'Price' and 'Size'. Each section has a checkbox, a dropdown menu for the range (e.g., 'Greater Than Or Equal To'), a text input field for the value, a dropdown for the operator (e.g., 'AND'), another dropdown for the range (e.g., 'Less Than Or Equal To'), and another text input field for the value. There are 'OK' and 'Cancel' buttons at the bottom.

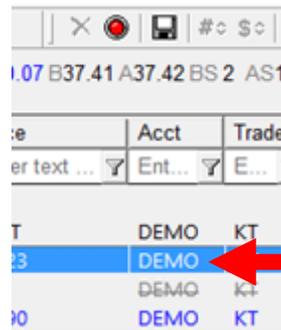
Profit & Loss

Keeping track of Profit & Loss is easy within ROX. ROX includes a built in Profit and Loss tool that allows you to keep track of the P/L of all your accounts at a glance, or to delve deeper and see the detailed position P/L for one specific account.

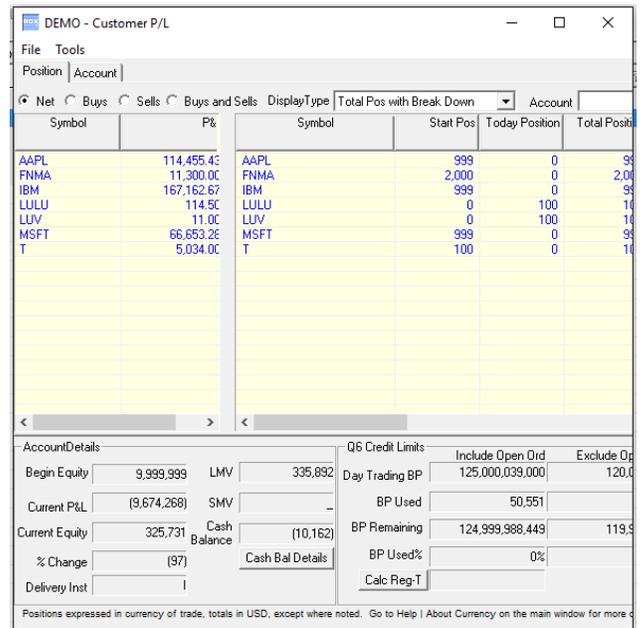


The Profit and Loss screen can be opened by clicking on “P/L” > “Customer P/L”. On the Customer P&L Selection Screen, simply double-click an account to select it, or click on an account and press the “>” button to move it to the selected list. Click “OK” to launch the Customer P&L window for the selected account(s)

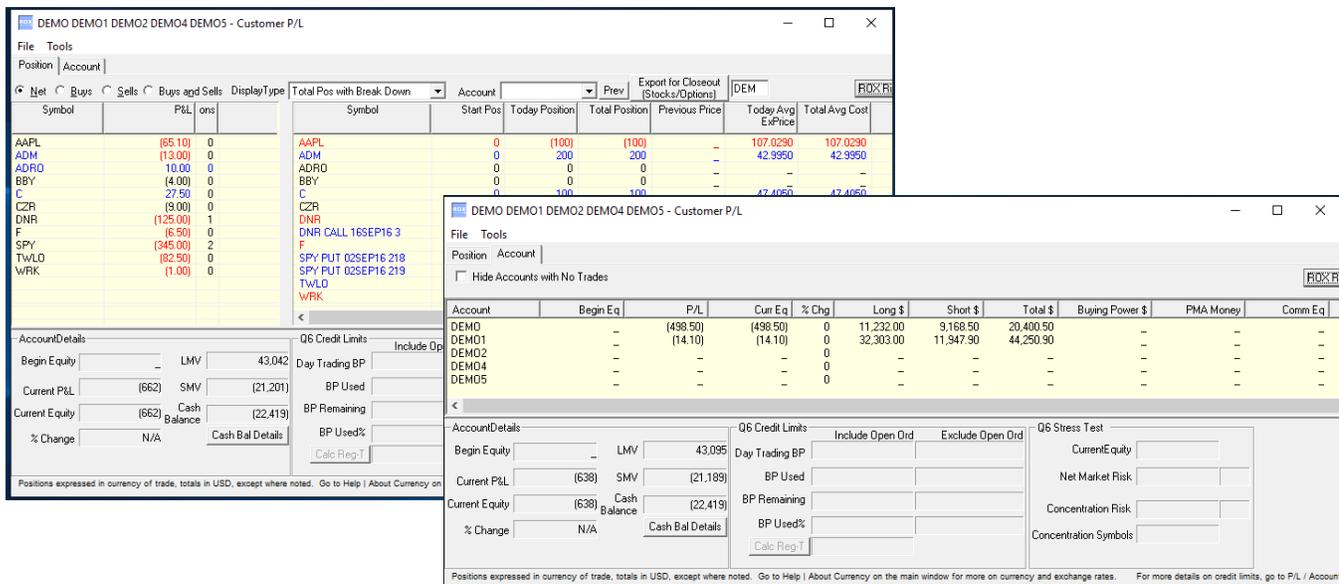
A shortcut to the Profit and Loss window for an individual account exists by double-clicking the account name from the account column on the order blotter.



Double-clicking the account name launches the Customer P/L screen for that account.



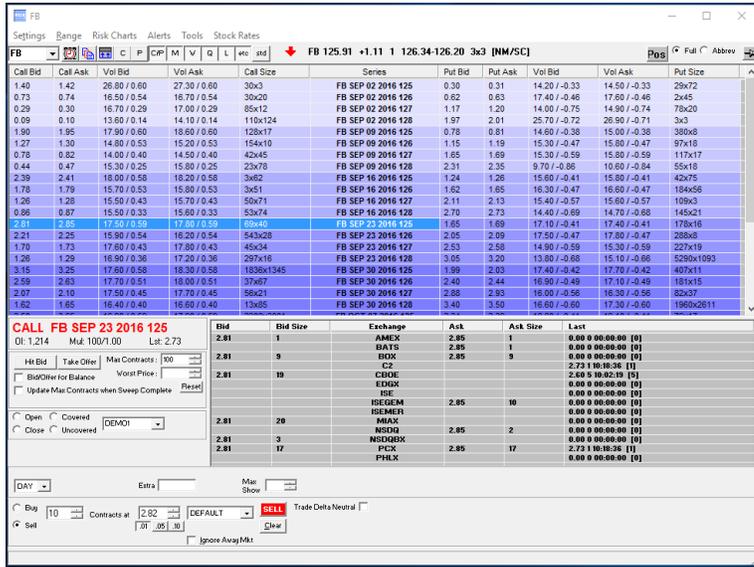
The P/L Window includes two tabs that allow you to see profit and loss by position and by account. Like the QuoteWatch window, you can set up and configure multiple P/L windows to preference.



Option Orders

For options traders, ROX offers an intuitive, information-rich Options Point and Click screen to enable quick entry of options orders.

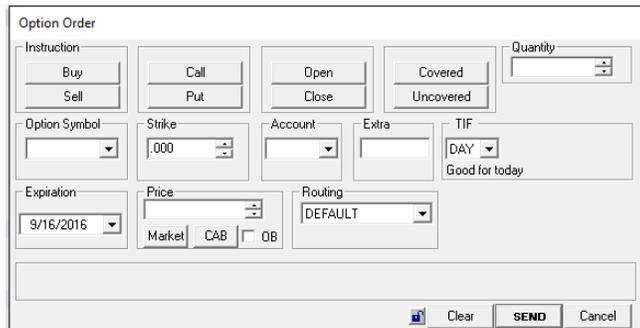
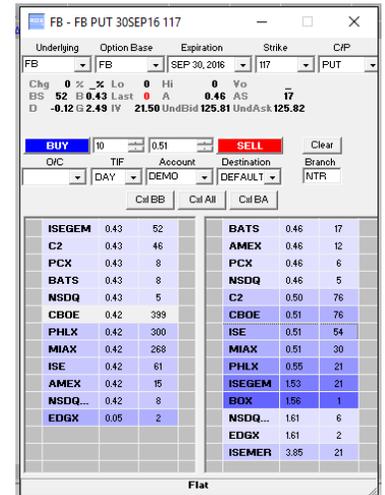
From the main blotter, click “Orders” > “Option” > “Option Point-n-Click.” Below is a sample of the window.



This screen presents the latest quotes for call and put options at various strikes. To the left of the Series column are quotes for calls, and puts are listed to the right. Click the option series to buy or sell, indicate open or close, the number of contracts and click the blue Buy or red Sell button at the bottom of the window.

Once you have done this, a confirmation window will display, confirm the order after verifying for accuracy, and your order will be sent.

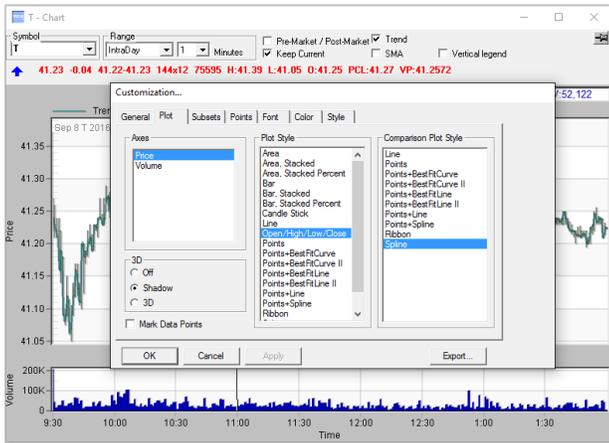
For a more detailed view of one particular option series, ROX offers the Options Point and Click Lite. Once the underlying security, option base, expiration, strike, and contract type are entered, a detailed quote of the series is shown, with prices on different options markets. Prior to sending an order, traders can indicate time in force, change the customer account, and change the destination market for the order. Once all order details have been verified, click the Buy or Sell button and confirm to place the order.



The final method for entering an option order is to use the Option Order window. Manually enter the details for an option order and click send, confirm the order, and your order will be sent. The Option Order window is accessible by clicking “Orders” > “Option” > “Option Order.”

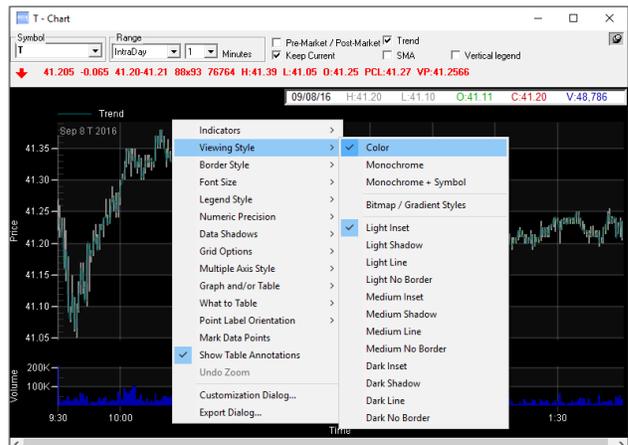
Charts

ROX includes the ability to create charts of listed stocks. To access the charting feature, click on “Quotes & Charts” > “Charts.” Type the symbol to be charted in the “Symbol” field. The range for the chart can be adjusted by utilizing the “Range” selectors. In addition, trend lines and Simple Moving Averages can be appended. Volume is indicated at the bottom of the charting window.



Charts can be customized to adjust the look and feel, colors, and chart style. Right Click anywhere in the chart area, and Click “Customization Dialog.”

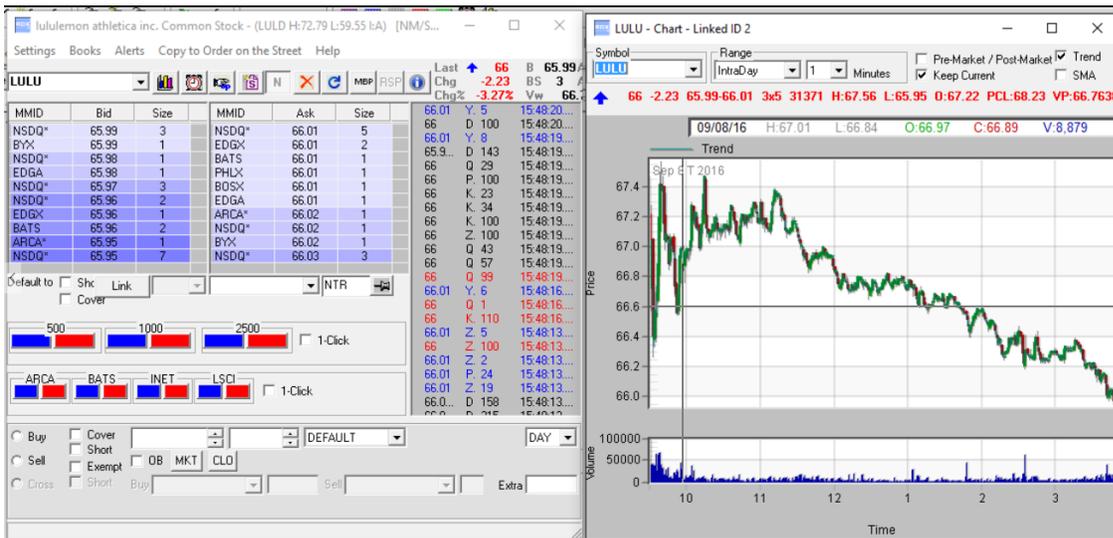
For quick changes to the color scheme of the chart, right click the chart and select “Viewing Style”



Adjusting the zoom level on charts can be done by clicking and dragging a black box around the area of desired focus. To reset the level of zoom, right click anywhere on the chart and click "Undo Zoom." Charts can be kept up-to-date by selecting the "Keep Current" option. The most frequent interval is one minute.



Linking the Charting and Stock Point and Click windows is a great way to enable quick switching between symbols. To create a linked window set, click the Bar Graph  icon directly to the right of the symbol field in the Stock Point and Click window. This will create a linked window set containing a Stock Point and Click window and a chart window. Changing the symbol in either of the windows will change the symbol in the other. Users can have up to 10 Stock Point and Click windows open at once, and each can have a linked chart window.



Hot Keys

Newly refined in ROX, hot keys allow for quicker order entry of stocks and options allowing traders to save valuable seconds. Hot keys are fully user-definable and only have to be set up once.

To create and change hot keys, from the main ROX blotter, click “Orders” > “Hot Key Order.” The below window will be presented.

Key	Instr	Quantity	Price	Destination	Account	TIF	CustExtra	MaxShow	MinQuan	Strate...	SecurityType	Open/Clo...	Description	Disable
F4	SL	500	MKT	DEFAULT	DEMO	DAY					Stock		SELL500MKT	Enabled
ALT+B	BUY	100	MKT	DEFAULT	DEMO	DAY					Option	Open	Buy 500	Enabled
ALTA	BUY	500	MKT	ARCA	DEMO	DAY					Stock		Buy 500 @ MKT	Enabled
F1	BUY	200	MKT	DEFAULT	DEMO	DAY					Stock		BUY200MKT	Enabled
F2	SL	200	MKT	DEFAULT	DEMO	DAY					Stock		Sell200MKT	Enabled
F3	BUY	500	MKT	DEFAULT	DEMO	DAY					Stock		Buy500MKT	Enabled
F5	SSHRT	500	MKT	DEFAULT	DEMO	DAY					Stock		SS400MKT	Enabled

The first step in creating a hot key is to define what key or keys on the keyboard will be used to fire the desired action. This is defined in item 1. Hot keys can be selected either by using the dropdowns, or by pressing the desired key or key combination. Hot keys can be any of the F keys (F1, F2, etc), or a combination of the CTRL or ALT keys and any number or letter. For instance, ALT+5, ALT+U, CTRL+2 and CTRL+M are all valid combinations.

Select the Security Type in option 2. Hot keys can be defined for stocks or options. A written, custom description can be typed into field 3. The two checkboxes in area 4 can be used to either disable the hot key or toggle the hot key in load-only mode.

Important: Hot keys in load-only mode will only load the desired order information into a supported order window. Hot keys with the Load-only mode disabled or unchecked will both load the information **and** send the order to the market. Users are responsible for the accuracy of the information for orders entered. Lek Securities and/or ROX Systems assumes no liability for errors.

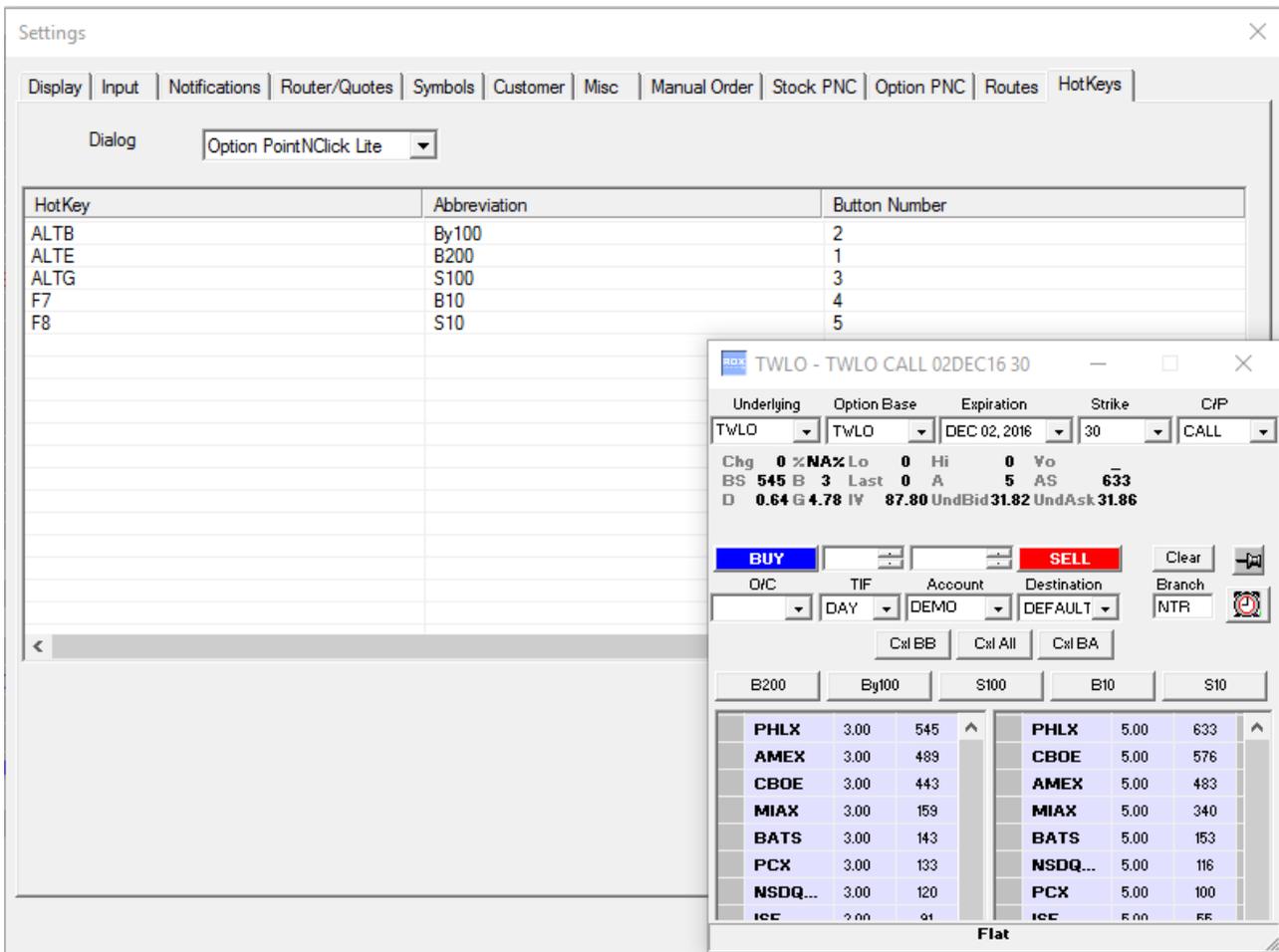
Area 5 shows existing hot keys that have been programmed. Double clicking any of the pre-programmed hotkeys will allow you to edit them. Selected hot keys that are able to be edited are highlighted in blue, such as the one at item 18.

Select the order instruction in area 6. For options, open or close can be specified in area 7. The quantity, max show, time in force, and price can be specified in areas 8, 9, 10, and 11 respectively. If available, areas 12 and 13 can add a stop or best instruction or modifiers. Customer extras can be entered in field 14. Routing and customer account can be specified in fields 15 and 16. **Be sure** to press the Save button (button 17) to save the hot key settings.

Once you have configured hot keys, using them is quick and easy. Stock hot keys are supported in the Stock Order, Stock Point and Click, and Stock Order Bar. Simply enter the symbol to trade and press the hot key. If “Load Only” is checked, the order details will be populated but the order will not be sent. **If “Load Only” is not unchecked, selecting the hot key will immediately send the order.**

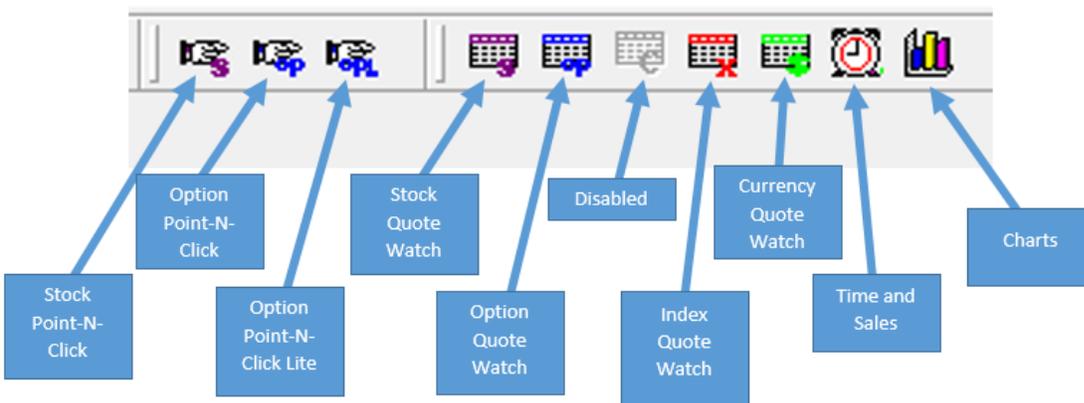
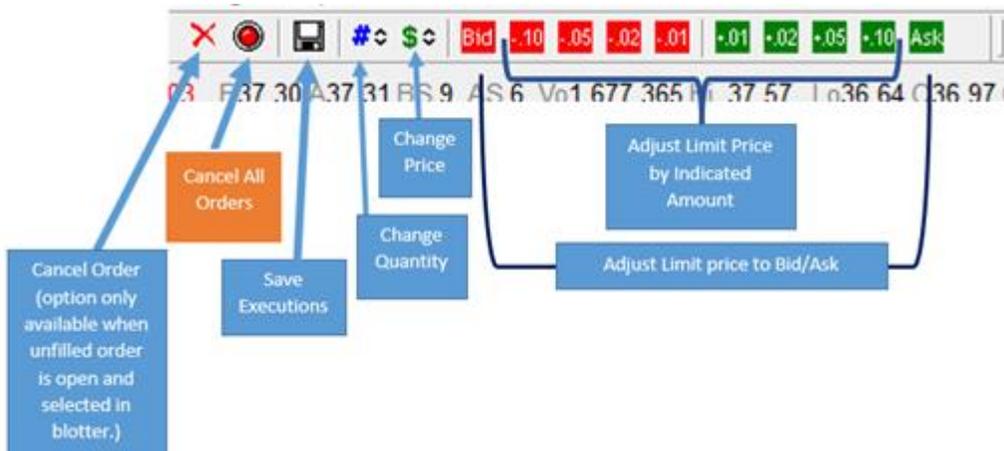
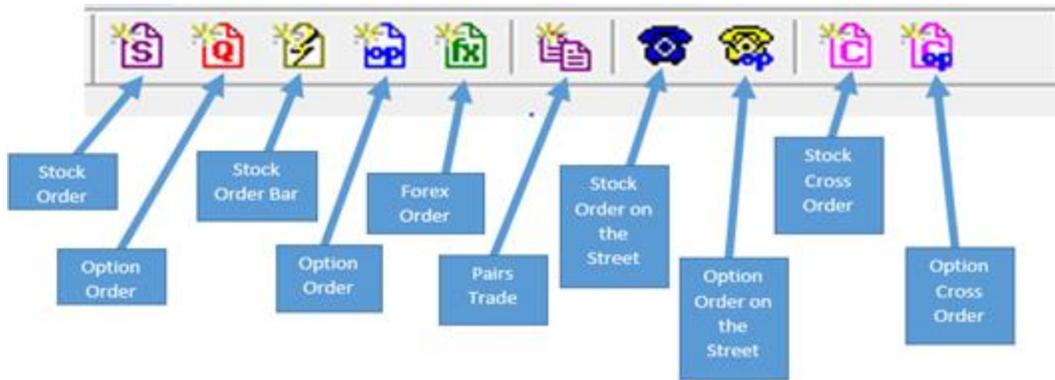
Options hot keys are supported in the Option Order, Options Point and Click, and Options Point and Click Lite. Specify the option base symbol, expiration date, and strike price, and hot key can be used to pre-fill or send the order.

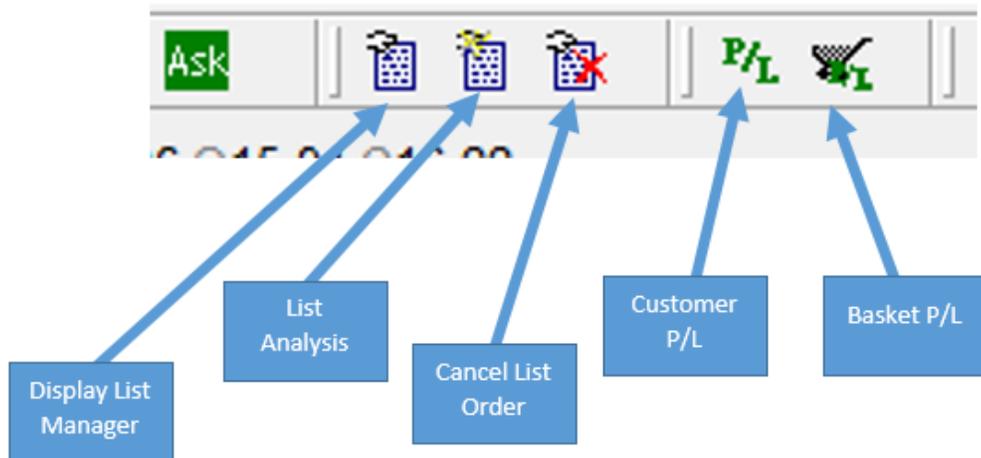
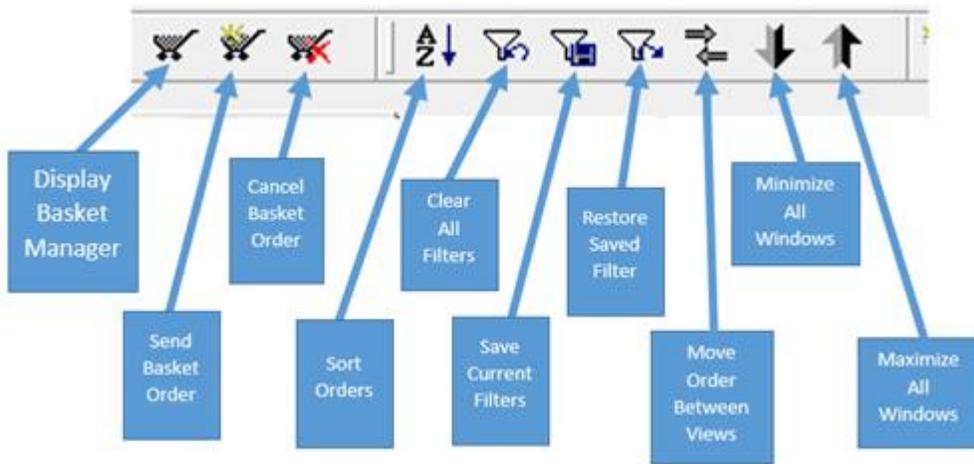
The Option Point and Click Lite also allows hot keys to be turned into fast action buttons on the window. To define the buttons, click “Settings” > “Hot Keys.” Both the user defined hot key and the fast action button (labeled By100 in the below example) will have the same actions.



Appendix 1: ROX Tool Bar Legend

Below is a key for all icons in the ROX main window toolbar.





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