Run new thread/instance of HttpClient for every URL you want to download together.

Create your own progress indicator with "bool MethodToGatherData(int, int)" in it.

Set this method as callback to every HttpClient during ExecuteRedirect call.

In that method find out a way to gather multiple data from different threads, calculate some nice numbers out of them, and show them as progress bar.

No source code this time, I'm too new into this topic to write it from head, and I have to work on different things. I think that's the reason for slow answers from others too, while you are free to ask, others are free to (not) answer, as their free time and skill allows them. If you want to learn C++,U++ and do your own application, just study hard and have patience (and keep asking, but also keep searching for answer on your own). If you want the app done fast, pay Mirek or some skilled other UPP developer.