

怎样适时监管不合规交易？

Web Portal交易监管模块 (WPTS) 能帮你

对于市场不当行为，证监会已经采取持续的执法行动，且罚款数额巨大：

The screenshot shows the SECURITIES AND FUTURES COMMISSION website. The navigation menu includes: 本会简介, 监管职能, 规则及标准, 资料库, 新闻稿及公布, 加入本会. The main content area is titled '执法消息' (Enforcement News) and includes a search bar and a table of enforcement actions.

日期	公司名字/姓名	执法行动
2022年12月21日	• 国信证券(香港)经纪有限公司	证监会谴责国信证券(香港)经纪有限公司违反监管规定并处以罚款280万元
2022年11月08日	• Swiss-Asia Asset Management (HK) Limited	证监会谴责Swiss-Asia Asset Management (HK) Limited违反监管规定并处以罚款300万元

Web Portal交易监管模块 (全称Web Portal Trade Surveillance Module, 简称WPTS) 是 eBroker专为交易后监管而研发的模块，旨在帮助经纪商筛选出潜在的不当交易行为。

WPTS允许合规部门人员定义自用的违约参数，当预设规则触发时，系统可捕捉违约记录并筛选出相应的可疑不当交易活动。

● eBroker Web Portal交易监管模块WPTS的优势：

- ✦ 监控、筛选并分析盘后交易
- ✦ 用户可自定义不同规则的默认参数
- ✦ 与eBroker前台交易系统无缝对接
- ✦ 灵活与其他前台交易系统对接
- ✦ 网页系统，无需安装



WPTS可预警可疑交易，基础模块包括：

交易预警---唱高散货

1.价格异常波动下可能导致的不当交易行为

筛选可疑唱高散货行为：

Misconduct Price Movement

Single board lot OR non-single board lot with order amount < 1 % of BOD position value

Interval = 5 min Order Frequency >= 10

Encounter Frequency >= 2 Report Date: 2023-02-14

Client Code: Runner Code:

Search

Export Expand all

Account Code: 100001 Symbol: 00005 Occurrence: 3

Order No.	Account Code	Account Name	User	Symbol	Side	Status	Type	Order Price	Order Quantity	Filled Qty	Filled Price	Exchange	Exe Time	Source	Create Time	Runner	Last Modify Time
200214000002	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	400	63.45	SEHK	11:33:18	AC	11:33:57	EB001	11:34:02
200214000003	100001	Acc: 100001	60002	00005	Buy	Quota	Limit	63.45	400	--	--	SEHK	--	AC	11:34:11	EB001	11:34:16
200214000004	100001	Acc: 100001	60002	00005	Buy	Quota	Limit	63.45	400	--	--	SEHK	--	AC	11:34:13	EB001	11:34:18
200214000005	100001	Acc: 100001	60002	00005	Buy	Quota	Limit	63.45	400	--	--	SEHK	--	AC	11:34:14	EB001	11:34:19
200214000006	100001	Acc: 100001	60002	00005	Buy	Quota	Limit	63.45	400	--	--	SEHK	--	AC	11:34:15	EB001	11:34:20
200214000007	100001	Acc: 100001	60002	00005	Buy	Quota	Limit	63.45	400	--	--	SEHK	--	AC	11:36:40	EB001	11:36:45
200214000008	100001	Acc: 100001	60002	00005	Buy	Quota	Limit	63.45	400	--	--	SEHK	--	AC	11:36:42	EB001	11:36:47
200214000009	100001	Acc: 100001	60002	00005	Buy	Quota	Limit	63.45	400	--	--	SEHK	--	AC	11:36:42	EB001	11:36:47
200214000010	100001	Acc: 100001	60002	00005	Buy	Quota	Limit	63.45	400	--	--	SEHK	--	AC	11:36:43	EB001	11:36:48
200214000011	100001	Acc: 100001	60002	00005	Buy	Quota	Limit	63.45	400	--	--	SEHK	--	AC	11:36:43	EB001	11:36:48
200214000012	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	11:38:51	EB001	11:41:48
200214000013	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	11:40:17	EB001	11:41:49
200214000014	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	11:40:17	EB001	11:41:49
200214000015	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	11:40:18	EB001	11:41:49
200214000016	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	11:40:18	EB001	11:41:49
200214000017	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	11:40:19	EB001	11:41:49
200214000018	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	11:40:19	EB001	11:41:49
200214000019	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	11:40:20	EB001	11:41:49
200214000020	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	11:40:20	EB001	11:41:49
200214000021	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	11:40:27	EB001	11:41:49
200214000022	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	12:03:19	EB001	12:04:04
200214000023	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	12:03:27	EB001	12:04:04
200214000024	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	12:03:29	EB001	12:04:04
200214000025	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	12:03:29	EB001	12:04:04
200214000026	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	12:03:30	EB001	12:04:04
200214000027	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	12:03:31	EB001	12:04:04

2.频繁撤单可能导致的不当交易行为

筛选可疑"搭棚"行为：

Misconduct Order Cancellation

Cancelled Exchange Order for the Same Stock under Same Account Code

Interval = 5 min Cancel Frequency >= 10

Encounter Frequency >= 2 Report Date: 2023-02-14

Client Code: Runner Code:

Search

Export Expand all Collapse all

Account Code: 100001 Symbol: 00005 Occurrence: 2

Account Code: 100002 Symbol: 00005 Occurrence: 2

Order No.	Account Code	Account Name	User	Symbol	Side	Status	Type	Order Price	Order Quantity	Filled Qty	Filled Price	Exchange	Exe Time	Source	Create Time	Runner	Last Modify Time
200214000012	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	11:40:17	EB001	11:41:49
200214000014	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	11:40:17	EB001	11:41:49
200214000015	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	11:40:18	EB001	11:41:49
200214000016	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	11:40:18	EB001	11:41:49
200214000017	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	11:40:19	EB001	11:41:49
200214000018	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	11:40:19	EB001	11:41:49
200214000019	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	11:40:20	EB001	11:41:49
200214000020	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	11:40:20	EB001	11:41:49
200214000021	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	11:40:27	EB001	11:41:49
200214000022	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	12:03:19	EB001	12:04:04
200214000023	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	12:03:27	EB001	12:04:04
200214000024	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	12:03:29	EB001	12:04:04
200214000025	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	12:03:29	EB001	12:04:04
200214000026	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	12:03:30	EB001	12:04:04
200214000027	100001	Acc: 100001	60002	00005	Buy	Canc	Limit	63.45	400	--	--	SEHK	--	AC	12:03:31	EB001	12:04:04

更多的规则即将添加到我们的WPTS中，敬请关注！

欢迎咨询您的客户经理了解更多详情。

请咨询您的客户经理或发邮件至 marketing@ebroketnet.com 了解更多详情
<http://www.ebrokersystems.com>

