

## 怎樣適時監管不合規交易？

### Web Portal交易監管模組 (WPTS) 幫到你

對於市場不當行為，證監會已經採取持續的執法行動，且罰款數額巨大：

The screenshot shows the SEC website's 'Enforcement' page. It features a navigation menu with '本會簡介', '監管职能', '规则及标准', '资料库', '新聞稿及公布', and '加入本會'. A search bar is visible on the right. The main content area is titled '執法消息' and includes a sub-header '本小節包括採取執法行動，并提供一些見解，我們的方法来处理市场失当行为。' Below this is a search filter with '所有月份' and '所有' dropdowns, and a '中文名字搜尋' button. A table lists enforcement actions:

日期	公司名字/姓名	執法行動
2022年12月21日	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	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交易監管模組 (全稱Web Portal Trade Surveillance Module, 簡稱WPTS) 是 eBroker專為交易後監管而研發的模組，旨在說明經紀商篩選出潛在的不當交易行為。

WPTS允許合規部門人員定義自用的違約參數，當預設規則觸發時，系統可捕捉違約記錄並篩選出相應的可疑不當交易活動。

#### ● eBroker Web Portal交易監管模組WPTS的優勢：

- ✧ 監控、篩選並分析盤后交易
- ✧ 用戶可自訂不同規則的預設參數
- ✧ 與eBroker前台交易系統無縫對接
- ✧ 靈活與其他前台交易系統對接
- ✧ 網頁系統，無需安裝



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 list OR non-single board list 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**

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	Quot	Limit	63.45	400	--	--	SEHK	--	AC	11:34:11	EB001	11:34:16
200214000004	100001	Acc: 100001	60002	00005	Buy	Quot	Limit	63.45	400	--	--	SEHK	--	AC	11:34:13	EB001	11:34:18
200214000005	100001	Acc: 100001	60002	00005	Buy	Quot	Limit	63.45	400	--	--	SEHK	--	AC	11:34:14	EB001	11:34:19
200214000006	100001	Acc: 100001	60002	00005	Buy	Quot	Limit	63.45	400	--	--	SEHK	--	AC	11:34:15	EB001	11:34:20
200214000007	100001	Acc: 100001	60002	00005	Buy	Quot	Limit	63.45	400	--	--	SEHK	--	AC	11:36:40	EB001	11:36:45
200214000008	100001	Acc: 100001	60002	00005	Buy	Quot	Limit	63.45	400	--	--	SEHK	--	AC	11:36:42	EB001	11:36:47
200214000009	100001	Acc: 100001	60002	00005	Buy	Quot	Limit	63.45	400	--	--	SEHK	--	AC	11:36:42	EB001	11:36:47
200214000010	100001	Acc: 100001	60002	00005	Buy	Quot	Limit	63.45	400	--	--	SEHK	--	AC	11:36:43	EB001	11:36:48
200214000011	100001	Acc: 100001	60002	00005	Buy	Quot	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**

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](mailto:marketing@ebroketnet.com) 了解更多详情  
<http://www.ebrokersystems.com>

