SURVEILLANCE

WHO IS IT FOR?

- Financial Firms who have an obligation to monitor trade flows for possible market abuse
- Brokers who need to track Insider participants
- Brokers who issue Research to the market
- Exchanges/MTFs who wish to analyse patterns of behaviour that are potentially abusive

BENEFITS

- A simple-to-use system that will meet your regulatory requirement for appropriate monitoring of trading activity
- Fully configurable thresholds for abusive behaviour alerts with case management and STR Production
- Monitoring for Insider Trading, Suspicious Trading Behaviours, Insider Lists, PAD and other Compliance tasks that require monitoring of staff and clients trading activity
- Alerting for key Market Abuses highlighted by MAD and ESMA

layering & spoofing
abusive squeeze
momentum ignition
wash trading
insider dealing
front running
quote stuffing
painting the tape
ping orders
churning
abusive squeeze
pump & dump / trash & cash

Market Abuse Detection
Insider Lists
Transaction Monitoring

Alert
Case: Investigating
Alert
Case: Escalated
Alert
Case: Closed
FEATURES

Configurable Tests and Composite Tests
- Configure and fine-tune Tests from a comprehensive library providing coverage on possible abuses such as:
  - Quote stuffing
  - Momentum Ignition
  - Layering & Spoofing
  - Painting the tape
  - Roll Trading / Wash Trading
  - Front Running
  - Pump & Dump / Trash & Cash
  - Marking the Close
  - Short Squeeze

Alerts, Case Management and Escalation
- Analyse historical trading patterns by instrument/client for near misses and trends using full-depth Level 2 market data
- Inspect Alerts automatically generated through suspicious trading patterns
- Open Alert investigations using full Case management capabilities, including status administration
- Escalate Cases to designated Compliance supervisors

Reporting
- Automatically generate STR for escalated Cases that warrant reporting
- Reports available on Tests, Alerts and Cases across Clients and Traders
- Generate STR reports for manually observed abuses

For more information contact Intelligent Financial Systems on +44 (0) 203 432 5610 or go to www.liquidmetrix.com