# Surveillance Rule

## Cross Product Manipulation

### Version 1

## Definition.

Intent to manipulate the price of a derivative by placing orders against its underlying asset.

## Red Deer Rule Implementation.

Required data.

Orders from the corporate trading system.

Relation of derivatives to securities.

Rule parameters.

Time threshold between trading against a security and trading against a derivative.

Rule.

If an order is placed against a security and then against its derivative within the threshold time frame evaluate the rule.

## Future editions.