# Surveillance Rule

## High Profit

### Version 1

## Definition.

Series of trading orders that generate unusually high level of profits.

## Red Deer Rule Implementation.

Required data.

Orders from the corporate trading system.

Pricing data from exchange.

Rule parameters.

Profit threshold in % return or profit threshold in absolute £ value.

Duration of time to apply the high profit rule to.

Rule.

Sum buy order prices and volumes for a security and likewise for sell orders in the given time period only. Evaluate rule if thresholds are breached.

## Future editions.

Bring in existing portfolio data at the start of the period under consideration rather than just looking at buys/sells in the period the rule is applied to.