



IIROC's Study of High Frequency Trading (HFT)

IIROC News Releases:

March 6, 2015 – [IIROC publishes further academic paper on impact of HFT](#)

December 17, 2014 – [IIROC publishes academic papers on impact of HFT](#)

October 17, 2014 - [IIROC announces final academic team to study HFT impact](#)

May 27, 2014 - [IIROC announces third project team to study impact of HFT](#)

April 23, 2014 – [IIROC announces Academics for HFT impact analysis](#)

May 2, 2013 – [IIROC requests assistance with Phase III of its Study of High Frequency Trading](#)

December 12, 2012 – [IIROC publishes study of High Order-to-Trade \(HOT\) activity on Canada's equity markets](#)

Academic Papers, Studies and Reports:

March 6, 2015 – [“The Impact of the Dark Trading Rules”](#) – co-authored by Andreas Park, Katya Malinova and Carole Comerton-Forde

December 17, 2014 – [“High Frequency Market Making to Large Institutional Trades”](#) – co-authored by Robert Korajczyk and Dermot Murphy

December 17, 2014 – [“Market Integration and High Frequency Intermediation”](#) – co-authored by Jonathan Brogaard, Terrence Hendershott and Ryan Riordan

December 17, 2014 – [“The market quality effects of the 2012 UMIR amendments to the short selling rules in Canada”](#) – co-authored by Andriy Shkilko and Ryan Riordan

December 2012 – [The HOT Study: Phases I and II of IIROC’s Study of High Frequency Trading Activity on Canadian Equity Marketplaces](#)

- [Appendix B to the study](#)

June 26, 2012 – [An Introduction to IIROC’s study of “High Frequency Trading”](#)

Notices:

March 6, 2015 – [IIROC Study of High Frequency Trading – Phase III – Publication of Further Academic Paper](#)

December 17, 2014 – [IIROC Study of High Frequency Trading – Phase III – Publication of Three Academic Papers](#)

May 2, 2013 – [IIROC Study of High Frequency Trading – Phase III – Request for Assistance](#)

December 12, 2012 – [IIROC Study of High Frequency Trading – Request for Assistance](#)

Presentations:

November 2013 – [Market Quality in a Rapidly Changing Environment](#)

June 2012 – [An Introduction to IIROC’s Study of “High Frequency Trading”](#)