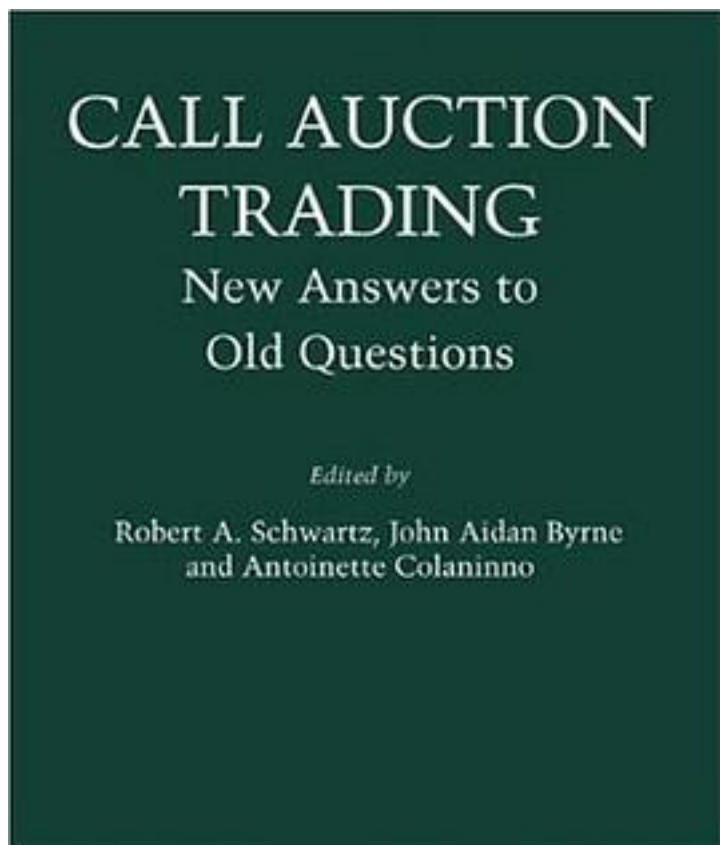


Call Auction Trading



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The electronic call auction is an important trading vehicle in many market centers around the world, and it should play a far more central role in the U.S. equity markets. Yet call auctions are not known or understood by many market participants in the U.S. The purpose of Call Auction Trading: New Answers to Old Questions is to consider how a call auction facility operates and its broader role in the marketplace. A spectrum of questions are raised and debated. What is a call auction? How should call auctions be designed? How should call auction and continuous trading be integrated in a hybrid market structure? What is the price discovery function of a call auction, especially at market openings? When the dust settles on the answers, it may be recognized that the introduction of electronic call auction trading in our markets is one of the most profound changes in U.S. equity market structure that could be made.

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