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He has written extensively about trading rules, transaction costs, and market regulations. His introduction to the economics of trading, TRADING AND EXCHANGES: Market Microstructure for Practitioners (Oxford University Press: 2003), is widely regarded as a "must read" for entrants into the securities industry.

Professor Larry Harris's USC Home Page

Market Microstructure It is the branch of nancial economics that investigates trading and organization of markets. I The book presents the economics of market microstructure in simple English. RK Trading and Exchanges December 21, 2013 8 / 246

Trading and Exchanges by Larry Harris (ebook)

Harris, Larry, Trading and Exchanges, Market Microstructure for Practitioners, Oxford University Press, 2003. (Main text for the course) Harris, Larry, Trading and Electronic Markets: What Investment Professionals Need to Know, CFA, Research Foundation Publications, 2015.

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