



October 2014 FIF Market Dynamics Report – Executive Summary

OTC Market Share of NMS Securities

- In October 2014, off-exchange trading accounted for 35% of the shares traded in NMS Equity Securities, a **decrease of 1.7%** compared to last month.

Average Trade/Contract Size

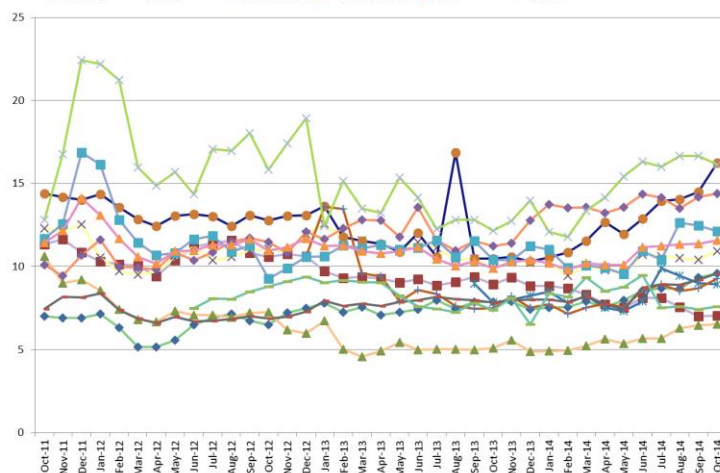
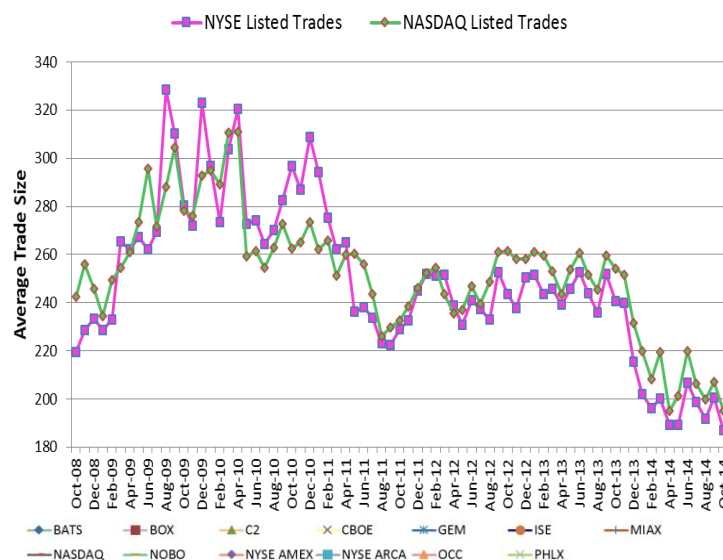
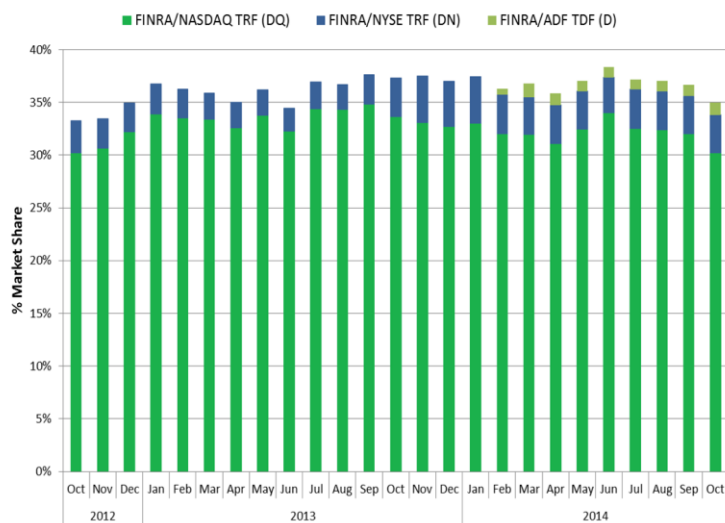
- For NYSE Listed, average trade size was 187 shares, a **6.7% decrease** over last month. On a year over year basis, average trade size **decreased 22.3%**.
- For NASDAQ Listed, average trade size was 195 shares, **5.8% decrease** than last month. Average trade size **decreased 23.3%** on an annual basis.
- Average contract size for US Equity Options was 11 this month.

NASDAQ Self Help Declarations

- There were two Self Help declarations in October 2014.

Limit Up-Limit Down Plan

- There were 1,026 Trading Pauses reported in October 2014 for ticker symbols which were part of Phase 2(b) of the Limit Up-Limit Down rollout. These pauses lasted a total of 86 hours, 41 minutes and 57 seconds.
- NASDAQ had 726 trading pauses, **246 more** than last month while NYSE Arca had 274, **37 more** than last month.



Source:

October 2014 [FIF Market Share](#) and [Market Dynamics](#) Reports

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