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## Study of the behaviour of high-frequency traders on Euronext Paris

This study presents a descriptive summary of the trading behaviour of High Frequency Traders and liquidity providers on the most liquid stocks on Euronext Paris during a 9 months' time period from November 2015 to August 2016. The objective of the work carried out by the AMF is to analyse the liquidity provision, liquidity consumption and presence in the order book of High Frequency Traders and to study their behaviour during highly stressed periods such macro-economic announcements.

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