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Analysis of the aggressive behaviour of market participants: do HFTs trade opportunely?

This microstructure study analyses the market participants 'aggressive' orders on the most liquid stocks on Euronext Paris during a 3 months period, from September 2017 to November 2017. The aim of this work is on the one hand to quantify the impact of these orders on price formation, and on the other to estimate the informational advantage of High Frequency Traders compared to the rest of the market.


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