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Effect of Speed Bumps: Analysis of the Impact of the Implementation of Eurex's Passive Liquidity Protection on French Equity Options

This study analyzes the evolution of liquidity in French equity options following the implementation of a speed bump on Eurex, the German derivatives market, in June 2019. Using transaction data between January and December 2019, the AMF proposes a series of econometric analyses to account for its impact on Eurex and on Euronext.

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