

Accepted Manuscript

The Impact of Tick-Size Reductions in Foreign Currency Futures Markets

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PII: S1544-6123(18)30033-3
DOI: [10.1016/j.frl.2018.03.023](https://doi.org/10.1016/j.frl.2018.03.023)
Reference: FRL 907

To appear in: *Finance Research Letters*

Received date: 25 January 2018
Revised date: 17 March 2018
Accepted date: 22 March 2018

Please cite this article as: Valeria Martinez , Yiuman Tse , The Impact of Tick-Size Reductions in Foreign Currency Futures Markets, *Finance Research Letters* (2018), doi: [10.1016/j.frl.2018.03.023](https://doi.org/10.1016/j.frl.2018.03.023)

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Highlights

- We examine the impact of tick-size reductions on market quality in three currency futures.
- The bid-ask spreads drop significantly for the EUR, JPY, and MXN contracts.
- We find significant improvement in market quality for the Mexican peso contracts.
- The overall improvement for the EUR and JPY contracts is less significant.

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