

EBS Historical Data

The dataset provides information on the order book about the deals in the EBS market for all currencies. This includes the highest best prices at 10 levels from January 2007 till May 2008 in second timeslice basis. The records of the EBS deals are also available by minute. Files are in CVS format.

Earliest data, from January 2000 till June 2007, is also available but only for three currencies. More specific data which provides the trader/dealer identifiers for the deals during the month of August 1999 is available. Finally, daily order flow data for the FF/DM currency from January till December 1998, and for the USD/YEN & USD/EUR during 1999 is also available.

Filing includes:

1. Documentation about the dataset description.
2. Data is filed on an external drive.