Bibliography of Microstructure of Foreign Exchange Markets

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Abstract

This file provides a bibliography of the literature on the Microstructure of Foreign Exchange Markets. It includes clickable links to some of the working papers, and also clickable doi-links1 to some of the published papers. I will add more annotations over time. The BibTeX database used for this file will be released in the public domain later.

References


ANNOTATION: Data: D2000-2


ANNOTATION: Questionnaire survey


ANNOTATION: Data: High frequency indicative quotes

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1DOI is short for Document Object Identifier, is a system for identifying scientific work in the digital environment, and is supposed to be more stable than URLs. Most publishers identify their journal-articles with DOI’s. Any DOI can be resolved into a URL by entering it at http://dx.doi.org. See http://doi.org for more information. The DOI of a paper can be found by making a search at http://www.crossref.org/guestquery/


ANNOTATION: Data: High frequency indicative quotes


ANNOTATION: Data: Bank of Hungary customer flows


Annotation: Data: EBS (Board data set)


Annotation: Data: EBS (Board data set)


**ANNOTATION:** Data: Norges Bank and Sveriges Riksbank data set


**ANNOTATION:** Data: D2000-1, D2000-2 and EBS (Bjønnes-Rime data set)


**ANNOTATION:** Data: D2000-1, D2000-2 and EBS (Bjønnes-Rime dealers, all trades, inventories etc.)


**ANNOTATION:** Data: EBS (Board data set)


**ANNOTATION:** Data: EBS (Board data set)


**ANNOTATION:** Data: D2000-1 (Evans data set)


**ANNOTATION:** Data: D2000-2 (LSE 1-week data set)


**ANNOTATION:** Data: Australian customer flow

**Annotation:** Data: Daily Mexican Peso Inventories, order flow and volume (Carrera data set)


**Annotation:** Data: Daily Mexican Peso Inventories, order flow and volume (Carrera data set)

[59] Chaboud, Alain and Steven Weinberg. “Foreign exchange markets in the 1990s: Intraday market volatility and the growth of electronic trading”. In BIS [29], 138–47. URL http://www.bis.org/publ/bispap12.htm

**Annotation:** Data: EBS (Board data set)


**Annotation:** Data: EBS (Board data set)


**Annotation:** Data: EBS (Board data set)


**Annotation:** Questionnaire survey

**Annotation:** Questionnaire survey


**Annotation:** Questionnaire survey


**Annotation:** Questionnaire survey


**Annotation:** Questionnaire survey


**Annotation:** Questionnaire survey


**Annotation:** Tokyo trading restrictions

**Annotation**: Tokyo trading restrictions


**Annotation**: Data: D2000-2 (LSE 99-00 data set)


**Annotation**: Data: D2000-2 (LSE 1-week data set)


**Annotation**: Data: D2000-2 (LSE 1-week data set)


**Annotation**: Data: D2000-2 (LSE 1-week data set)


[84] de Cecco, Marcello. “Genoese exchange fairs”. In Newman et al. [204], 221–22.


**Annotation:** Data: D2000-2 (LSE 99-00 data set)


**Annotation:** Data: D2000-1 (4 months, 1996)

[100] Evans, Martin D. D. “What are the origins of foreign exchange movements?” typescript, Georgetown University, 1999.

Evans, Martin D. D. “Foreign exchange market microstructure”. In Durlauf and Blume [97].


**Annotation:** Data: CitiBank customer order flow


**Annotation:** Data: D2000-1 (4 months, 1996)


**Annotation:** Data: CitiBank customer order flow


[123] Frankel, Jeffrey. “How well do markets work: Might a Tobin tax help?” In Haq et al. [143].


ANNOTATION: Data: StateStreet (7 years)


ANNOTATION: Questionnaire survey


ANNOTATION: Questionnaire survey


ANNOTATION: Data: CitiBank customer order flow


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**Annotation:** Data: D2000-2 (LSE one-day data)


**Annotation:** Collection of Goodhart’s papers


**Annotation:** Data: D2000-2 (LSE 1 day data set)


**Annotation:** Data: Tokyo broker volumes (8 years)


**Annotation**: Data: High frequency indicative quotes


**Annotation**: Data: EBS and indicative quotes


**Annotation**: Interviews with dealers in ch. 6.


[155] Hsieh, David A. and Allan W. Kleidon. “Bid-ask spreads in foreign exchange markets: Implications for models of assymetric information”. In Frankel et al. [124], 41–65. URL: [http://www.press.uchicago.edu/cgi-bin/hfs.cgi/00/13113.ctl](http://www.press.uchicago.edu/cgi-bin/hfs.cgi/00/13113.ctl)


Jorion, Phillipe. “Risk and turnover in the foreign exchange market”. In Frankel et al. [124], 19–37. URL http://www.press.uchicago.edu/cgi-bin/hfs.cgi/00/13113.ctl


ANNOTATION: Data: D2000-2 (LSE 99-00 data set)


ANNOTATION: Data: D2000-2 (LSE 99-00 data set)


ANNOTATION: Data: D2000-2 (LSE 99-00 data set)


ANNOTATION: Questionnaire survey


ANNOTATION: Data: Lyons’ dealer (D2000-1, broker-traders, inventories, 1992)

Lyons, Richard K. “Foreign exchange volume: Sound and fury signifying nothing?” In Frankel et al. [124], 183–201. URL http://www.press.uchicago.edu/cgi-bin/hfs.cgi/00/13113.ctl.

ANNOTATION: Data: Lyons’ dealer (D2000-1, broker-traders, inventories, 1992)


**Annotation:** Data: Lyons’ dealer (D2000-1, broker-traders, inventories, 1992)


**Annotation:** Data: EBS


**Annotation:** Survey results


**Annotation:** Survey results


**ANNOTATION:** Questionnaire survey


**ANNOTATION:** Questionnaire survey


ANNOTATION: Data: Royal Bank of Scotland price-contingent orders


ANNOTATION: Data: Royal Bank of Scotland price-contingent orders


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[221] Perraudin, William and Paolo Vitale. “Interdealer trade and information flows in a decentralized foreign exchange market”. In Frankel et al. [124], 73–98. URL http://www.press.uchicago.edu/cgi-bin/hfs.cgi/00/13113.ctl.


**ANNOTATION:** Data: Norges Bank data set


**ANNOTATION:** Data: US Treasury data set


**ANNOTATION:** Data: D2000-2


ANNOTATION: Survey. Critically study several data sets.


ANNOTATION: Questionnaire survey


ANNOTATION: Data: US Treasury data set
