

**Grant Number**: ES/N014588/1

**Sponsor:** ESRC

**Project title**: Bilateral Austria: Order Book Foundations of Price Risks and Liquidity: An Integrated Equity and Derivatives Markets Perspective

The following files have been archived:

|  |  |
| --- | --- |
| File name | File description (Short description of content, sample size, format, any linking between different types of data, i.e. survey and interviews/focus groups) |
| RNDdata.csv | Option cross-section data for a subset of underlyings in the US market at 12:30 and 13:30 Chicago time (CT) on 18 March 2015, corresponding to 30 minutes before and after the Federal Open Market Committee (FOMC) announcement at 13:00 CT on that date. |
| RNDdata\_description.pdf | A document that briefly describes the RND dataset. |