

# Web links for *The Economics of Financial Markets*

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The web links are grouped as follows:

- [Specific chapters of EFM](#)
  - [Stock exchanges](#)
  - [Derivatives \(futures and options\) exchanges](#)
  - [Academic research departments and organisations](#)
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## Links for specific chapters of *EFM*

- **Chapter 1: Asset markets and asset prices**

Links for some of the indexes discussed in Appendix 1.1:

  - [Financial Times-Stock Exchange Indices](#)
  - [Dow Jones Averages](#)
  - [Standard and Poor's Indices](#)
- **Chapter 2: Asset Market Microstructure**
  - See the links to [stock exchanges](#) and [derivatives exchanges](#).
  - [The Economist](#) newspaper provides timely information about continuing re-organisation of the world's securities markets.
- Chapter 3:
- **Chapter 4: Decision making under uncertainty**
  - [The New Financial Order](#) - a website supporting R. J. Shiller's book (mentioned in the overview to chapter 4).
  - [Behavioural finance](#) Details of the Shiller/Thaler conferences
- Chapter 5:
- Chapter 6:

- Chapter 7:
- Chapter 8:
- **Chapter 9: Empirical Appraisal of the CAPM and APT**
  - [The CAPM Debate](#) by Ravi Jagannathan and Ellen R. McGrattan
  - [Bad Beta, Good Beta](#) by J. Y. Campbell and Tuomo Vuolteenaho
- **Chapter 10: Present value relationships and price variability**
  - [R. J. Shiller's website](#) at Yale.
    - [Data](#): the webpage that enables access to the data used to construct figure 10.1.
  - [Behavioral finance](#) Details of the Shiller/Thaler conferences
- Chapter 11:
- **Chapter 12: Bond markets and fixed-interest securities**
  - [Bond pricing](#) Dave Backus's notes on bond markets
  - [Bonds](#) R. Stafford Johnson's draft chapters on Bonds
- **Chapter 13: Term structure of interest rates**
  - [Bank of England](#) - follow the links to "Statistics" and "Estimates of UK yield curves" to access data that were used to construct figures 13.2 and 13.3. Also you will find background information for the construction of yield curves.
- **Chapters 14, 15, 16: Futures contracts and futures markets**
  - See the links to [derivatives exchanges](#)
- **Chapter 17: Swap contracts and swap markets**
  - [ISDA](#) - International Swaps and Derivatives Association, Inc., a trade association of swap dealers (and dealers in other over-the-counter derivatives).
- **Chapter 18, 19, 20: Options contracts and options markets**
  - See the links to [derivatives exchanges](#)
  - Transcript of a TV programme about the Black-Scholes model: [The Midas Formula](#) (Horizon BBC2, broadcast on 2nd December 1999)

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## Stock exchanges

- [London Stock Exchange](#)
- [Virt-X](#): an electronic stock exchange
- [New York Stock Exchange](#)
- [American Stock Exchange](#)
- [NASD](#) National Association of Securities Dealers (US)
  - [Data](#): market data from the NASD
  - [NASDAQ](#): stock price quotation system

## Derivatives (futures and options) exchanges

- [Chicago Board of Trade](#)
- [Chicago Board Options Exchange](#)
- [Chicago Mercantile Exchange](#)
- [Philadelphia Stock Exchange](#)
- [Eurex - European Derivatives Exchange](#)
- [Euronext.liffe](#), formerly London International Financial Futures and Options Exchange.  
Details of [contract specifications](#) are available online.
- [IPE](#) - International Petroleum Exchange
- [New York Mercantile Exchange](#)
- [New York Board of Trade](#)
- [London Metal Exchange](#)
- Spread betting resembles trading in futures contracts.  
Here are two websites of companies that deal in spread bets on financial indices (and other events, too):
  - [City Index](#)
  - [IG Index Interactive](#)

## Academic research departments and organisations

- [Financial Markets Group \(LSE\)](#)
- [Stern finance](#) Finance department at the Stern School of Business, New York University
- [Virtual Finance Library](#) at Ohio State University
- [NBER](#) - National Bureau of Economic Research
- [Oxford Financial Research Centre](#)
- [Finance journals](#) on the internet
- [Derivatives journals](#) directory

## Central Banks

- [Federal Reserve Board](#): the U.S. Central bank
  - [Member banks](#): a site-sensitive map for the 12 Federal Reserve Districts
- [Bank of England](#)
- [European Central Bank](#)
- [Bank of Canada \(English\)](#)
- [Reserve Bank of Australia](#)
- [Reserve Bank of New Zealand](#)
- [Bank of Japan \(English\)](#)

## International Financial Organisations

- [Bank for International Settlements](#)
- [IMF](#) - International Monetary Fund
- [World Bank](#)
- [OECD](#) - Organisation for Economic Co-operation and Development

## Data sources

- [B&E DataLinks](#) for financial data ([Home page](#) of the Business and Economic Statistics Section of the [American Statistical Association](#).)
- [RBA information services](#) sources of financial data
- [Bureau of Economic Analysis](#) - a division of the US Department of Commerce
- [National Statistics Online](#) - official UK statistics
- [External debt](#) - Joint BIS-IMF-OECD-WB data on the external debt of developing and transition countries

## Miscellany

- [John Lothian newsletter](#) - a daily newsletter on financial markets, especially futures markets
- [Yahoo finance](#)
- [Fine art prices](#) the Mei/Moses Fine Art Index
- [Capital Flow Analysis](#) Flows of funds analysis for the US capital markets
- [British Bankers' Association](#) (BBA) - a trade association representing British banks and other

financial organisations.

- [Building Societies Association](#) - website of UK Building Societies
- [Nobel memorial prize in economics](#) - list of prize winners

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