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### General Books on International Financial Management

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## Journals and Magazines

### *Journals Dedicated to Derivatives*

\*\*Journal of Futures Markets (Wiley)  
 \*\*Journal of Derivatives (Institutional Investor)  
 \*Derivatives Quarterly  
 \*Review of Futures Markets (Chicago Board of Trade, discontinued)  
 \*Advances in Futures and Options Research (JMI Press)  
 Review of Derivatives Research

### *Journals with Derivatives Content*

American Economic Review  
 Applied Financial Economics  
 Applied Mathematical Finance  
 Canadian Journal of Economics  
 Econometrica  
 Financial Analysts Journal  
 Financial Management  
 Journal of Applied Corporate Finance  
 Insurance: Mathematics and Economics  
 Journal of Banking and Finance  
 Journal of Econometrics  
 Journal of Finance (American Finance Association)  
 Journal of Financial and Quantitative Analysis (Western Finance Association)  
 Journal of Financial Economics  
 Journal of Financial Research  
 Journal of Fixed Income  
 Journal of International Money and Finance  
 Journal of Portfolio Management  
 Management Science  
 Mathematical Finance  
 Review of Financial Studies  
 Transactions of the Society of Actuaries

Risk magazine is an important source of information on developments in financial engineering. This source also contains short articles by important academics. Euromoney sometimes has useful information on market developments.

### *Important Magazines and Newspapers*

#### Commodities

Futures: The Magazine of Commodities and Options

Futures and Options Week (FOW)

Euromoney

Barron's, Wall Street Journal, Globe and Mail (Toronto), New York Times.

## Data Sources

Federal Reserve Bank of St. Louis, International Economic Conditions

International Monetary Fund, International Financial Statistics

### **Exchange and Government Publications, Magazines, and Newspapers**

CFTC, "Commitments of Traders in Commodity Futures" (Monthly)

Montreal, Winnipeg and Toronto Exchanges, various exchange publications.

Northern Miner (newspaper)

Toronto Stock Exchange, "Open Interest" (Quarterly)

Toronto Stock Exchange (1990), "Legal Uses of Futures and Options Contracts by Pension Plans, Insurance Companies and Trust Companies in Canada".

NOTE: For more information, please check my website at: [www.sfu.ca/~poitras/links.htm](http://www.sfu.ca/~poitras/links.htm)

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