FORM A: ABDC 2013 JOURNALS LIST REVIEW
NEW ACADEMIC JOURNAL SUBMISSION

*** PLEASE NOTE THAT: FORM A is designed to formalise requests to the ABDC Journals Review Panel 2013 seeking the inclusion of an academic journal which is currently omitted from the ABDC 2010 list. Previously unranked journals should only be nominated in this form where a clear case can be made for them (a) achieving a minimum "business element test" and (b) satisfying a minimum threshold of research quality. Please complete a separate form relating to each journal for which you wish to make a submission of this type.

Journal Title: Review of Asset Pricing Studies

QA1. FIELD of RESEARCH (FoR) PANEL to which this request is directed (tick one box only):
☐ 0805 Information Systems
☐ 1401-1499 Economics
☐ 1501 Accounting
☒ 1502 Finance
☐ 1503 Management
☐ 1504-07 Marketing/Tourism/Logistics
☐ 180105/1801025 Business and Taxation Law

QA2. WHAT ABDC 2013 RATING DO YOU PROPOSE FOR THIS JOURNAL?
☐ A* ☒ A ☐ B ☐ C

QA3. IN ERA 2010, WHICH FoR GROUP WAS THIS JOURNAL ASSIGNED?
☐ 0805 Information systems
☐ 1401-1499 Economics
☐ 1501 Accounting
☐ 1502 Finance
☐ 1503 Management
☐ 1504-07 Marketing/Tourism/Logistics
☐ 180105/1801025 Business and Taxation Law
☐ OTHER: please specify
☒ New journal not previously ranked

QA4. WHAT ERA 2010 RATING WAS THIS JOURNAL ASSIGNED?
☐ A* ☐ A ☐ B ☐ C ☒ not applicable

QA5. NOMINATE "THE BEST" COMPARATOR JOURNAL (journal from the ABDC 2010 list that is most similar in research quality): Journal of International Money and Finance

QA6. JOURNAL INFORMATION
Publisher: Oxford Journals, on behalf of the Society for Financial Studies
Frequency:
Current Volume: 3 Current Issue: 1 ISSN: First Year Published: 2011
Refereed (please tick one): ☒ yes ☐ no
Editor's Name: Wayne Ferson
Institution: University of Southern
Web Address: http://repa.oxfordjournals.org/

NATURE OF SUBMISSION

QA7. Primary submitter type (tick one box only)
☒ Higher Education Institutional Submission (e.g. formal submission from Business Faculty/School)
☐ Peak Body Submission (e.g. AFAANZ, ANZAM)
☐ Individual Submission

QA8. Primary submitter: Department of Accounting and Finance
Institutional Affiliation: Monash University

QA9. Are there other signatories to this submission? ☒ Yes ☐ No
If yes, how many signatories are there (including the primary submitter)?
This is a new journal published by the Society for Financial Studies, which is the publisher of the Review of Financial Studies (RFS) – a top 3 finance journal. This journal has a very prestigious editorial board, and it is our opinion that it is destined to become an A* journal in the not-to-distant future.
SUPPLEMENTARY INFORMATION: APPENDIX CHECKLIST

The ABDC invites further supplementary and supporting information to be submitted by way of appendices.

QA11. Mandatory "substantive business element test" (please tick one box only):

☑ Appendix A1: Substantive business element test

- Simple metrics that demonstrate a substantive "business" element relating to the relevant FoR Panel e.g. > 50% of articles over 3 years written by business faculty or > 50% of articles over a recent 3-year period are of a business nature. For the purposes of this test, a research area is deemed to be "business" related provided that it meaningfully relates to (at least) one of the FoR Panels established for the ABDC journal list review.
- The Editorial Board list and clearly establish that many academics on the board have meaningful links to the relevant area of business-related research.

☐ ERA 2013 FoR code is the same as the requested FoR designation (i.e. answer for QA1 = QA3) — Appendix A1 is NOT required.

QA12. What supplementary information are you supplying (by way of appendices) to support your submission? (these appendices should be seen to be optional — you have discretion over those that you choose to supply and those that you choose to ignore).

The following documents are attached in support of this application (please tick boxes as relevant):

☐ Appendix A2: List of Editorial Board Members
☐ Appendix A3: Description and Scope of Journal
☐ Appendix A4: Recommendations from eminent scholars in the relevant field
☐ Appendix A5: Comparisons with existing rated journals
☐ Appendix A6: Coverage in review articles
☐ Appendix A7: Impact Factors: SSCI or others
☐ Appendix A8: Other supporting documentation
☐ Appendix A9: Signatory Details — in cases where there are more than one signatory to the submission, list all signatory names and their university or relevant affiliations (this appendix should articulate with the answer given to QA8 above).
Appendix A1

This is clearly a finance journal. As shown at Appendix A2, the list of editorial board members reads like a who's who of the world's top researchers in asset pricing.

Appendix A2 List of editorial board members

EDITORS
Maureen O'Hara
Cornell University
Jeffrey Pontiff
Boston College
Amir Yaron
The University of Pennsylvania

ASSOCIATE EDITORS
Gurdip Bakshi
University of Maryland
Brad Barber
University of California, Davis
Lauren Cohen
Harvard Business School
Darrell Duffie
Stanford University
Thierry Foucault
HEC, Paris
Jonathan Lewellen
Dartmouth College
Francis Longstaff
University of California, Los Angeles
Stefal Nagel
Stanford University
Kenneth Singleton
Stanford University
Raman Uppal
London Business School
Ingrid Werner
The Ohio State University
Jeffrey Wurgler
New York University Stern School of Business
Appendix A3 Description and Scope of Journal

The Review of Asset Pricing Studies (RAPS) strives to publish the highest quality research in asset pricing, broadly construed. RAPS will evaluate papers based on their substantive original contribution to our understanding of the pricing of assets. Asset pricing includes, but is not limited to, the following topic areas. Theoretical and empirical models of asset prices and returns, empirical methodology, substantive empirical research, macro-finance, the study of financial institutions as related to asset prices, information and liquidity in asset markets, behavioral investment studies, asset market structure and microstructure, risk analysis, hedge funds, mutual funds, alternative investments and other topics. Manuscripts are accepted for publication on the understanding that they have been submitted solely to The Review of Asset Pricing Studies and that they have not been previously published either in whole or in part.