FORM C: ABDC 2013 JOURNALS LIST REVIEW
RATING UPGRADE SUBMISSION

*** PLEASE NOTE THAT: FORM C is designed to formalise requests to the ABDC Journals Review Panel 2013 seeking an upgrade in rating of an academic journal which is currently included and rated in the ABDC 2010 list e.g. seeking to raise a rating from a "B" to an "A" journal. Please complete a separate form relating to each journal for which you wish to make a submission of this type.

Journal Title: Quantitative Finance

QC1. FIELD of RESEARCH (FoR) PANEL to which this request is directed (tick one box only):
☐ 0806 Information Systems
☐ 1401-1499 Economics
☐ 1501 Accounting
☒ 1602 Finance
☐ 1503 Management
☐ 1504-07 Marketing/Tourism/Logistics
☐ 180105/1801025 Business and Taxation Law

QC2. WHAT ABDC 2013 RATING DO YOU PROPOSE FOR THIS JOURNAL?
☐ A*   ☒ A   ☐ B   ☐ C

QC3. WHAT ABDC 2010 RATING WAS THIS JOURNAL ASSIGNED?
☐ A*   ☐ A   ☒ B   ☐ C

QC4. WHAT ERA 2010 RATING WAS THIS JOURNAL ASSIGNED?
☐ A*   ☐ A   ☐ B   ☐ C   ☒ not applicable

QC5. NOMINATE "THE BEST" COMPARATOR JOURNAL (journal from the ABDC 2010 list that is most similar in research quality): Journal of Business Finance and Accounting

QC6. JOURNAL INFORMATION
Editor's Name: Michael Dempster, Jim Gatheral
Institution: Cambridge, and City University of New York
Web Address: http://www.tandfonline.com/loc/rjuf20/current

NATURE OF SUBMISSION

QC7. 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

QC8. Primary submitter: Department of Accounting and Finance
Institutional Affiliation: Monash University

QC9. Are there other signatories to this submission? ☐ Yes ☒ No
If yes, how many signatories are there (including the primary submitter)?
Quantitative Finance has Thomson Reuters JCR impact factor of 0.735. This is higher than other journals currently ranked A, such as Journal of Business Finance and Accounting (0.689), and Journal of Portfolio Management (0.431).
SUPPLEMENTARY INFORMATION: APPENDIX CHECKLIST

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

QC11. What supplementary information are you supplying (by way of appendices) to support your submission?

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

- Appendix C1: List of Editorial Board Members
- Appendix C2: Description and Scope of Journal
- Appendix C3: Recommendations from eminent scholars in the relevant field
- Appendix C4: Comparisons with existing rated journals
- Appendix C5: Coverage in review articles
- Appendix C6: Impact Factors: SSCI or others
- Appendix C7: Other supporting documentation
- Appendix C8: 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 QC9 above).
Appendix C1 List of editorial board members

Managing Editors
Frédéric Abergel, École Centrale de Paris, France
Jaime Casassus, Catholic University of Chile, Santiago, Chile
Carl Chiarella, University of Technology, Sydney, Australia
Masaaki Fukasawa, Osaka University, Japan
Jessica James, Commerzbank, UK
Piotr Karasinski, EBRD, London & University of Oxford, UK
Andrew Lesniewski, Baruch College, CUNY, USA
Wim Schoutens, University of Leuven, Belgium
Ke Tang, Renmin University of China, Beijing, PR China

Advisory Board
Kenneth Arrow, Stanford University, USA
John Holland, University of Michigan, USA
Robert Merton, Harvard Business School, USA
Myron Scholes, Stanford University, USA
A. Michael Spence, New York University, USA

Editorial Board
Marco Avellaneda, New York University, USA
Jean-Philippe Bouchaud, Science & Finance Capital Fund Management, Paris, France
Peter Carr, Morgan Stanley/NYU Courant Institute, USA
Rene Carmona, Princeton University, USA
G M Constantinides, University of Chicago, USA
Rama Cont, Imperial College London, UK
Michel Dacorogna, Converium Ltd, Switzerland
Mark Davis, Imperial College London, UK
Emanuel Derman, Columbia University, USA
Francis X. Diebold, University of Pennsylvania, USA
Bruno Dupire, Bloomberg, New York, USA
Lord John Eatwell, University of Cambridge, UK
Frank J. Fabozzi, EDHC Risk Institute, France & USA
J Doyne Farmer, University of Oxford, UK
Robert Frey, Renaissance Technologies, USA
John Geanakoplos, Yale University, USA
Lane Hughston, University College London, UK
Jessica James, Commerzbank, UK
Piotr Karasinski, EBRD, London & University of Oxford, UK
Hiroshi Konno, Chuo University, Japan
Blake LeBaron, Brandeis University, USA
Alex Lipton, Bank of America, Merrill Lynch, London, UK
Andrew Lo, MIT, USA
Thomas Lux, University of Kiel, Germany
Appendix C2 Description and Scope of Journal

The frontiers of finance are shifting rapidly, driven in part by the increasing use of quantitative methods in the field. *Quantitative Finance* welcomes original research articles that reflect the dynamism of this area. The journal provides an interdisciplinary forum for presenting both theoretical and empirical approaches and offers rapid publication of original new work with high standards of quality. The readership is broad, embracing researchers and practitioners across a range of specialisms and within a variety of organizations. All articles should aim to be of interest to this broad readership.

*Quantitative Finance* covers such applications as:

- Agent-based modelling
- Anomalies in prices
- Asset-liability modelling
- Behavioural finance
- Bounded rationality
- Corporate finance
- Corporate valuation
- Derivatives pricing and hedging
- Evolutionary game theory
- Experimental finance
- Extreme risks and insurance
- Financial econometrics
- Financial engineering
- Learning adaptation
- Liquidity modelling
- Market dynamics and prediction
- Market microstructure
- Operational risk modelling
- Portfolio management
- Price formation
- Risk management
- Trading systems
- Web-based financial services

**Peer Review Policy**
All research articles in this journal have undergone rigorous peer review, based on initial editor screening and refereeing by two anonymous referees. It is the aim of the editorial office to confirm a first decision on submitted manuscripts within six months.

**Appendix C6 Impact Factor**
Thompson Reuters JCR impact factor (2011) : 0.735