

Review Form 1.6

Journal Name:	Asian Journal of Economics, Business and Accounting
Manuscript Number:	Ms_AJEBA_93283
Title of the Manuscript:	COVID-19 PANDEMIC AND THE PERFORMANCE OF LISTED SECURITIES: EVIDENCE FROM THE NAIROBI SECURITIES EXCHANGE IN KENYA
Type of the Article	Original Research Article

General guideline for Peer Review process:

This journal's peer review policy states that **NO** manuscript should be rejected only on the basis of '**lack of Novelty**', provided the manuscript is scientifically robust and technically sound. To know the complete guideline for Peer Review process, reviewers are requested to visit this link:

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PART 1: Review Comments

	Reviewer's comment	Author's comment (if agreed with reviewer, correct the manuscript and highlight that part in the manuscript. It is mandatory that authors should write his/her feedback here)
Compulsory REVISION comments	Daily data for 5 months, 154 days since the period 13 th March 2020 to 14 August 2020 was utilized. Why the sample period is so short? Why not extended to 2021? The methodology is a linear model. Any justification for the use of a simple linear model? Have the variables been taken in natural logarithm? Daily data usually exhibits GARCH. Do the methods adopted in this manuscript consider the GARCH? In conclusion, the authors emphasizes there are policy implications in the manuscript. The authors should mention the policy implications in detail.	
Minor REVISION comments	On p.2 and 3, Odhiambo <i>et al</i> , 2020 and Odhiambo, Weke, & Ngare, 2020 are found. Should the format of citation be consistent? Check other citations.	
Optional/General comments		

PART 2:

	Reviewer's comment	Author's comment (if agreed with reviewer, correct the manuscript and highlight that part in the manuscript. It is mandatory that authors should write his/her feedback here)
Are there ethical issues in this manuscript?	<i>(If yes, Kindly please write down the ethical issues here in details)</i>	

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