Forwarding Letter for Capital Markets Conference Special Issue

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1 Editorial Desk

National Institute of Securities Markets (NISM) is glad to come out with this special issue of the journal “Asia Pacific Financial Markets”. Congratulations to the authors and researchers who have contributed to this issue, which is the outcome of select high quality papers presented in Capital Markets Conference organised by NISM. The First Annual Capital Markets Conference was organised by the National Institute of Securities Markets in the year 2019 sponsored by State Bank of India and Co-sponsored by The Japanese Association of Financial Econometrics and Engineering (JAFEE) at NISM Campus, Patalganga during November 21–22, 2019. More than 107 high quality Papers were received for the Conference out of which 33 Papers were presented across the two days of the conference. The Conference attracted participation from top institutions in India like IIM Calcutta, IIM Kozhikode, IIM Kashipur, IIT Bombay, IIT Madras, NITIE-Mumbai, University of Delhi, IGIDR, NIPFP, IFMR, Madras School of Economics, NIT Durgapur, Pondicherry University and Berhampur University amongst others. Further, there were contributions from authors located in the countries like USA, Belgium, Nepal and others.

The papers presented in the Conference were ranked by a set of distinguished jury and the top ranking papers were accepted by the Jury were further improvised based on the comments provided by the session Chairman and discussants before submitting them to the journal for publication. The journal review process for the special issue was again undertaken to meet the high standards of the journal and finally 7 research papers got selected for this issue.

The special issue has papers covering various domains like Financial Astrology and Behaviour Bias, Abnormal Trading Volumes and Historical Prices, Commodity Futures Prediction, Size effect, Risk-Adjusted Returns from Statistical Arbitrage Opportunities in Indian Stock Futures Market, Comparative Study of Momentum and Contrarian behavior of different Investors: Evidence from the Indian Market,

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Beta-anomaly: Evidence from the Indian equity market etc., which we believe will prove to be of valuable use both to the academics and practitioners in financial markets.

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