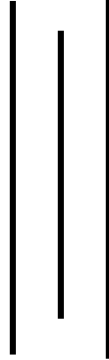


STOCK PRICE BEHAVIOR OF COMMERCIAL BANKS IN NEPAL

By
Roshani Neupane
St. Xavier's College
T.U. Registration No.: 7-2-282-396-2002
Second Year Symbol No. : 6570

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DECLARATION

I, hereby declare that that the work reported in this thesis entitled “STOCK PRICE BEHAVIOR OF COMMERCIAL BANKS IN NEPAL” submitted to St. Xavier’s College, faculty of Management, is my original work done in the form of partial fulfillment of the requirement for the Master’s Degree in Business Studies (MBS), under the supervision of Head of Department Mr. Shankar Thapa and Prof. Dr. Manohar Krishna Shrestha.

Roshani Neupane

(Researcher)

Campus Roll No: 6570/2005

T.U. Regd. No.:7-2-282-396-2002

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ABBREVIATIONS

AT	:	Annual Turnover
BOK	:	Bank of Kathmandu Limited
EMH	:	Efficient Market Hypothesis
EMT	:	Efficient Market Theory
HBL	:	Himalayan Bank Limited
K	:	Proportionate difference between actual and expected number of runs
L_n	:	Natural Logarithms
LOG	:	Logarithms
NB	:	Nepal Bangladesh Bank Limited
NBL	:	Nabil Bank Limited
NEPSE	:	Nepal Stock Exchange
NRB	:	Nepal Rastra Bank
NSM	:	Nepalese Stock Market
OTC	:	Over the Counter Market
PI	:	Amount on Public Issue
PV	:	Paid Up Value
RWH	:	Random Walk Hypothesis
SCB	:	Standard Chartered Bank Limited
SEBO/N	:	Security Board of Nepal
SEC	:	Security Exchange Center
SPSS	:	Statistical Package for Social sciences
TU	:	Tribhuvan University
UK	:	United Kingdom
USA	:	United States of America