

STOCK MARKET VOLATILITY AND INVESTORS' BEHAVIOUR

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April 2010**

RECOMMENDATION

This is to certify that the thesis

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Entitled :

"STOCK MARKET VOLATILITY AND INVESTORS' BEHAVIOUR"

has been prepared as approved by this Department in the prescribed format of faculty of Management. This thesis is forwarded for examination.

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DECLARATION

I hereby declare that the work reported in this thesis entitled "**Stock Market Volatility and Investors' Behaviour**" submitted to the Office of the Dean, faculty of Management, Tribhuvan University, is my original work which is prepared as the partial fulfillment of the requirement for Degree of Master of Business Studies (MBS) under the supervision and guidance of Mr. Sashi Kant Mainali and Mr. Rabindra Bhattarai, Shanker Dev Campus.

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Udipa Dhungel
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ABBREVIATIONS

Amt.	:	Amount
BBC	:	Bishal Bazar Company Limited
CAPM	:	Capital Assets Pricing Model
CIT	:	Citizen Investment Trust
DPS	:	Dividend Per Share
EMH	:	Efficient Market Hypothesis
EPS	:	Earning Per Share
F.Y.	:	Fiscal Year
Gov.	:	Government
HGIC	:	Himalayan General Insurance Company Limited
KTM	:	Kathmandu
Ltd.	:	Limited
MBS	:	Master Degree in Business Studies
Mfg.	:	Manufacturing
MPS	:	Market Per Share
NATS	:	NEPSE Automated Trading System
NEPSE	:	Nepal Stock Exchange
NIB	:	Nepal Investment Bank Limited
NIDC	:	Nepal Industrial Development Corporation
No.	:	Number
NRB	:	Nepal Rastra Bank
NWPS	:	Net Worth Per Share
PE	:	Price Earning
RWH	:	Random Walk Hypothesis
SCB	:	Standard Chartered Bank Limited
SEBO/N	:	Securities Board of Nepal
SEC	:	Security Exchange Center

SEMH	:	Strong Form Efficient Market Hypothesis
SHL	:	Soaltee Hotel Limited
SML	:	Security Market Line
T.U.	:	Tribhuvan University
UNL	:	Unilever Nepal Limited
WEMH	:	Weak Form Efficient Market Hypothesis