STOCK PRICE VOLATILITY IN NEPALESE STOCK MARKET

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A Thesis Submitted to:

Office of the Dean

Faculty of Management

Tribhuvan University

In partial fulfillment of the requirement for the degree of

Master of Business Studies (MBS)

Kathmandu, Nepal

December 2010

RECOMMENDATION

This is to certify that the thesis

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

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VIVA-VOCE SHEET

We have conducted the viva –voce of the thesis presented

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And found the thesis to be the original work of the student and written according to the prescribed format. We recommend the thesis to be accepted as partial fulfillment of the requirement for the degree of

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DECLARATION

I hereby declare that the work reported in this thesis entitled "**Stock Price Volatility in Nepalese Stock Market**" submitted to Office of the Dean, Faculty of Management, Tribhuvan University, is my original work done in the form of partial fulfillment of the requirement for the degree of Master of Business Studies (MBS) under the supervision of **Dr. Shilu Manandhar Bajracharya** of Shanker Dev Campus, T.U.

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1.1.1.1 ACKNOWLEDGEMENT

This is an attempt to present *"Stock Price Volatility in Nepalese Stock Market"* as a thesis preparation for MBS study. This study is beneficial for the students of Business and finance during their research. The thesis has been divided into five Chapters: Chapter One is Introduction Part, Chapter Two consists of Review of Literature, and Chapter Three is of Research Methodology, Chapter Four's content is of Data Presentation & Analysis and the final chapter i.e. Chapter Five consists of the Summary, Conclusion & Recommendation Part. This is how the entire thesis is designed and organized.

The thesis entitle *"Stock Price Volatility in Nepalese Stock Market"* is prepared in the partial fulfillment of the requirement for the Master of Business Studies under the Faculty of Management of Tribhuvan University of Nepal. I have gained grateful guidelines and suggestion from my teachers, friends and other officials and my relatives. I received generous support and thoughtful advices from Dr. Shilu Manandhar Bajracharya of Shanker Dev Campus, and my thesis advisor. I am profoundly grateful for their intellectual suggestions and encouragements. I am extremely thankful to every staff of library of Shanker Dev Campus, Nepal Rastra Bank Central Library, and T.U. Central Library families for their kind cooperation. I would like to thank my friend Er. Jai Narayan Pradhan for his generous support in bringing this thesis to this form.

I gratefully acknowledge the cooperation and supports of those who have helped in data collection. I would like to express my sincere thanks to the officials of Securities Board of Nepal, Nepal Stock Exchange, Commercial Banks and others Company for providing me necessary data. Finally, I must

acknowledge my beloved wife Mrs. Pujan Shrestha and my son for their valuable suggestions, cooperation and supports.

Sunil Shrestha

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ABBREVIATIONS

ADBL	:	Ace Development Bank Limited
AGM	:	Annual General Meeting
C.V.	:	Coefficient of Variation
CAPM	:	Capital Asset Pricing Model
DCBL	:	Development Credit Bank Limited
DPS	:	Dividend Per Share
EPS	:	Earning Per Share
FY	:	Fiscal Year
HBL	:	Himalayan Bank Limited
LFL	:	Lalitpur Finance Limited
Ltd.	:	Limited
MBS	:	Masters of Business Studies
Mfg.	:	Manufacturing
MPS	:	Market Price Per Share
NABIL	:	Nabil Bank Limited
NEPSE	:	Nepal Stock Exchange Limited
NIBL	:	Nepal Investment Bank Limited
NRB	:	Nepal Rastra Bank
NWPS	:	Net worth Per Share

NYSE	:	New York Stock Exchange
OTC	:	Over The Counter
PE	:	Price Earning Ratio
r	:	Correlation Coefficient
r^2	:	Coefficient of Determination
Rs.	:	Nepalese Rupees
S.D.	:	Standard Deviation
SCBN	:	Standard Chartered Bank Nepal Limited
SEBO/N	:	Security Board of Nepal
SML	:	Security Market Line
TSE	:	Tokyo Stock Exchange
TU	:	Tribhuvan University