STOCK MARKET EFFICIENCY AND STOCK PRICE BEHAVIOUR

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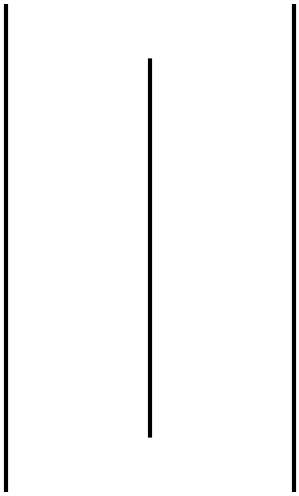

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RECOMMENDATION

This is to certify that the thesis

Submitted by:

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Entitled:

"STOCK MARKET EFFICIENCY AND STOCK PRICE BEHAVIOUR"

Has been prepared as approved by Research Department in the prescribed format of the Faculty of Management, Tribhuwan University. This thesis is forwarded for examination.

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VIVA – VOCE SHEET

We have conducted the viva-voce examination of the thesis prepared

Kedar Acharya

Entitled:

"STOCK MARKET EFFICIENCY AND STOCK PRICE BEHAVIOUR"

(A Case Study of Listed Commercial Banks in Nepal)

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 Masters of Business Studies (M.B.S.)

Viva-Voce Committee

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DECLARATION

I here by declare that the work reported in this thesis entitled "STOCK MARKET EFFICIENCY AND STOCK PRICE BEHAVIOUR" Submitted to Saraswati Multiple Campus, Faculty of Management, Tribhuwan University, is my original work done in the form of partial fulfillment of the requirement for the Master's Degree of Business Studies (M.B.S.) under the supervision Associate Prof. Rajan Pratap Singh (Basnet) & Research Department Head Mr. Bijaya Prakash Shrestha of Saraswati Multiple Campus.

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LIST OF ABBREVIATIONS

BOK	:	Bank of Kathmandu Limited
HBL	:	Himalayan Bank Limited
NEPSE	:	Nepal Stock Exchange
NICB	:	Nepal Industrial and Commercial Bank Limited
NIDC	:	Nepal Industrial Development Corporation
NRB	:	Nepal Rastra Bank
SBI	:	Nepal State Bank of India Limited
NABIL	:	Nabil Bank Limited
AGM	:	Annual General Meeting
BOD	:	Board of Directors
BV	:	Book Value
e.g.	:	For example
Ed.	:	Edition
ed. cit.	:	Edition cited
EMH	:	Efficient Market Hypothesis
F/Y	:	Fiscal Year
HMG	:	His Majesty of Government
HPY	:	Holding Period Yield
ibid	:	'ibidem;, In the same place
Inc	:	Incorporation
Ltd.	:	Limited
MPS	:	Market Price Per Share
MV	:	Market Value
No.	:	Number
op. cit.	:	'operacitato', In the work cited
P.	:	Page Number
P/E	:	Price Earning Ratio
Pp.	:	Page Numbers
Pvt.	:	Private
RWH	:	Randim Walk Hypothesis
S.No.	:	Serial Number
SEBON	:	Securities Board of Nepal
SEC	:	Securities Exchange Center
SPSS	:	Statistical Program for Social Science
T.U.	:	Tribhuvan University