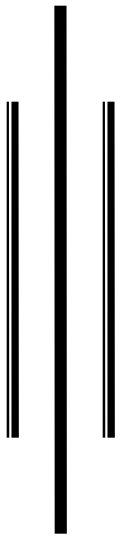
“FACTORS AFFECTING SHARE PRICE OF COMMERCIAL BANKS LISTED IN NEPSE”



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Shanker Dev Campus
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In partial fulfillment of the requirements for the degree of Master’s of Business Studies (MBS)

Putalisadak, Kathmandu
2010

DECLARATION

I, hereby, declare that the work reported in this thesis entitled "**Factors Affecting Share Price of Commercial Banks Listed in NEPSE"** submitted to Shanker Dev Campus, Faculty of Management, Tribhuvan University, is my original work done in the form of partial fulfillment for the Master's Degree in Business Studies (MBS) under the supervision of **Associate Professor Mr. Achyut Raj Bhattarai,** Shanker Dev Campus.

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VIVA – VOCE SHEET

We have conducted a Viva – Voce examination of the thesis

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Factors Affecting Share Price of Commercial Banks Listed in NEPSE

And found the thesis to be original work of student written according to the prescribed format. We recommend the thesis to be accepted as the partial fulfillment of the requirements for the Master's Degree of Business Studies (MBS).

Viva – Voce Committee:

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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 Faculty of Management. This thesis is forwarded for examination.

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and		
Thesis Supervisor		

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ABBREVIATIONS & SYMBOLS

a	=	Constant Coefficient of Regression
b	=	Slope of Regression line
BOK	=	Bank of Kathmandu
BVPS	=	Book Value per Share
d. f.	=	degree of freedom
DPS	=	Dividend per Share
D_t	=	Dividend at time 't'
EBL	=	Everest Bank Limited
EPS	=	Earning per Share
HPR	=	Holding Period Return
MVPS	=	Market Value per Share
N	=	Number of Observations
NABIL	=	Nabil Bank Limited
NEPSE	=	Nepal Stock Exchange Limited
NIBL	=	Nepal Investment Bank Limited
O. P.	=	Over priced
P. E.	=	Probable Error
P/E	=	Price Earning Ratio
r	=	Correlation Coefficient
r^2	=	Coefficient of Determination
R_f	=	Risk Free Rate
R_m	=	Annual Market Return
$\overline{R_m}$	=	Average Market Return
SCB	=	Standard Chartered Bank Limited
SEBON	=	Security Exchange Board of Nepal
t	=	t-Statistics
U. P.	=	Under priced
β	=	Beta Coefficient

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