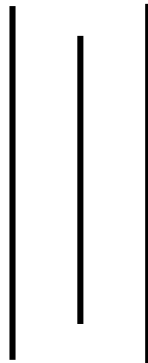


**DETERMINANTS OF STOCK PRICE OF LISTED  
COMPANIES IN NEPAL STOCK EXCHANGE**

**By**  
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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**  
**September 2010**

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**September, 2010**

## **RECOMMENDATION**

This is to certify that the thesis

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Entitled:

### **DETERMINANTS OF STOCK PRICE OF LISTED COMPANIES IN NEPAL STOCK EXCHANGE**

*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*

**Master of Business Studies (MBS)**

### **Viva-Voce Committee**

Head, Research Department .....

Member (Thesis Supervisor) .....

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## **DECLARATION**

I hereby declare that the work reported in this thesis entitled “**DETERMINANTS OF STOCK PRICE OF LISTED COMPANIES IN NEPAL STOCK EXCHANGE**” submitted to Office of Dean, Faculty of Management, Tribhuvan University, is my own created work done in the form of partial fulfillment of the requirement for the Master’s Degree in Business Study (M.B.S) under the supervision of my respected thesis supervisor **Ms. Rita Maskey**, Lecturer of Shanker Dev Campus, Tribhuvan University.

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.....

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## LIST OF ABBREVIATIONS

&	=	And
ACEDBL	=	Ace Development Bank Limited
ADB	=	Asian Development Bank
AGM	=	Annual General Meeting
BOD	=	Board of Directors
BOK	=	Bank of Kathmandu
B.S.	=	Bikram Sambat (Abbreviation of Bikram Era)
BVPS	=	Book Valur per Share
CAPM	=	Capital Assets Pricing Model
CV	=	Coefficient of Variation
DPS	=	Dividend per Share
d.f.	=	Degree of Freedom
EPS	=	Earning per Share
FNCCI	=	Federation of Nepalese Chamber of Commerce and Industried
g	=	Growth Rate
$H_0$	=	Null Hypothesis
$H_1$	=	Alternative Hypothesis
HPR	=	Holding Period Return
i.e.	=	That is
ICAN	=	Institute of Chartered Accountants of Nepal
IMF	=	International Monetary Fund
IPO	=	Initial Public Offerings
LFC	=	Lalitpur Finance Company
Ltd.	=	Limited
MBS	=	Masters in Business Studies
MVPS	=	Market Value per Share
NABIL	=	Nabil Bank Limited
NEPSE	=	Nepal Stock Exchange
NFC	=	National Finance Company <i>now Narayani National Finance Company</i>
NIDC	=	Nepal Industrial Development Corporation
r	=	Correlation of Coefficient
$r^2$	=	Coefficient of Determination
Rs.	=	Rupees
S.N.	=	Serial Number
SD	=	Standard Deviation
SDBL	=	Siddhartha Development Bank Limited
SEBO/N	=	Security Board of Nepal
SMC	=	Security Exchange Centre
x	=	Value of Independent variable
y	=	Value of dependent variable