SHARE PRICE MOVEMENT IN NEPALESE SECURITY MARKET

A THESIS

Submitted By:

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In the partial fulfillment of the requirements for the degree of

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RECOMMENDATION

This is to certify that the thesis

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Entitled:

"SHARE PRICE MOVEMENT IN NEPALESE SECURITY MARKET"

has been prepared as approved by this campus in the prescribed format of the Faculty of Management, Tribhuvan University. We recommend this thesis for acceptance and forwarded for examination.

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VIVA- VOCE SHEET

We have conducted the Viva – Voce examination of the thesis

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and found the thesis to be original work of the student and written according to the prescribed format. We recommend the thesis to be accepted as partial fulfillment of the requirements for the degree of Master's in Business Studies (M.B.S.).

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DECLARATION

I hereby declare that this thesis entitled, "Share price Movements in Nepalese

Security Market" submitted to Nepal Commerce Campus, Faculty of

Management, Tribhuvan University is my original work done in the form of partial

fulfillment of the requirements for the Master Degree in Business Studies (M.B.S.)

under the guidance and supervision of Lokendra Saud and Prof. Dr. Bihari

Binod Pokharel, Head of Research Department Nepal Commerce Campus,

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.....

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Roll No.: 259/060 Nepal Commerce Campus **ACKNOWLEDGEMENTS**

This research "Share Price Movement in Nepalese Security Market" is a partial

fulfillment of the requirement for Master Degree of Business Studies (MBS). This

specially focused on the movement of the share price behavior in Nepalese context,

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ABBREVIATIONS

E T = Economic Times

FE = Financial Express

M P S = Market Price Share

N B BANK = Nepal Bangladesh Bank

N C C = Nepal Credit and commercial Bank

NEPSE = Nepal Stock Exchange

NRB = Nepal Rastra Bank

P V = Present Value

R W H. = Random Walk Hypothesis

SEBO/N = Securities Exchange Board of Nepal

S E C = Security Exchange centre

S E M H = Strong Efficient Market Hypothesis

S M L = Security Market Line

S P A = Seven Party Alliance

S S E M H = Semi Strong Efficient Market Hypothesis

TFA = Total Fixed Assets

USA = United State of America

WC = Working Capital

WEMH = Weak Efficient Market Hypothesis

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