STOCK PRICE BEHAVIOUR OF LISTED COMPANIES IN NEPAL

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In Partial Fulfillment of the Requirement of the Degree of Master's of Business Studies (MBS) Bharatpur, Chitwan March, 2012

RECOMMENDATION

This is to certify that the Thesis
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Entitled

STOCK PRICE BEHAVIOUR OF LISTED COMPANIES IN NEPAL

Has been prepared as approved by this department in the prescribed format of faculty of Management. This thesis is in the form as required by the faculty of management, Tribhuvan University. It is forward for examination.

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VIVA -VOCE SHEET

We have conducted the viva-voce examination of the thesis

Present by Tek Prasad shrestha

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STOCK PRICE BEHAVIOUR OF LISTED COMPANIES IN NEPAL

And found the thesis to be the original work of the student written according to the prescribed format. We recommend the Thesis to be accepted as partial Fulfilled for Master's Degree in Business Studies (M.B.S.)

VIVA- VOCE COMMITTEE

DECLARATION

I here-by declare that the work reported in this thesis entitled "Stock Price Behaviour of Listed Companies in Nepal" Submitted to Birendra Multiple Campus, faculty of Management, Tribhuvan University, is my original research work .it is done in the form of partial fulfillment of the requirements for the master of business studies (MBS) under the supervision and guidance of respected lecture Kiran Neupane.

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ABBREVIATION

AGM : Annual General Meeting

AM : Arithmetic Mean

B_i : Beta Coefficient

BVPS : Book Value Per share

CAPM : Capital Assets Pricing Model

COV : Co-Variance

CV : Coefficient of Variation

DPS : Dividend per Share

EPS : Earning Per Share

FY: Fiscal Year

MPS : Market Price Per Share

MVPS : Market Value Price Share

NEPSE: Nepal Stock Exchange

NIDC : Nepal Industrial Development Corporation.

OTC : Over the Counter

r : Correlation Co-efficient

R² : Determination of Co-efficient

Rs. : Rupees

S.D. : Standard Deviation

SEBON: Stock Exchange Board of Nepal

T.U. : Tribhuvan University

SEC : Stock Exchange Centre

Ltd : Limited

NCML: Nepal Capital Market Limited

i.e. : That is