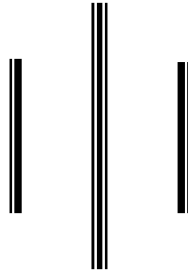


DETERMINANTS OF STOCK PRICE IN NEPAL



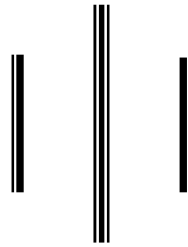
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A

Thesis

Submitted to:

Office of the Dean

Faculty of Management

Tribhuvan University

Kirtipur

In partial fulfillment of the requirements for the degree of

Master of Business Studies (MBS)

Nepalgunj

January, 2012

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 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 fulfillment of the requirement for Master of Business Studies (MBS)

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DECLARATION

I hereby declare that the work reported in this thesis entitled **Determinants of Stock Price in Nepal** submitted to Office of the Dean, Faculty of Management, Tribhuvan University is my original work done in the form of partial fulfillment of the requirement of Master's Degree in Business Studies (M.B.S.) under the guidance and supervision of Mr. Moinuddin Ansari, (Lecturer) of Mahendra Multiple Campus, Nepalgunj. Hence, the sole responsibility would be remained on me regarding this thesis for any positive or negative implication if emerged in future.

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ACKNOWLEDGEMENTS

This thesis has been prepared as a partial fulfillment for the degree of Master of Business Studies. During the study period, several people have supported me to shape the study in this form. So, I have so many debts to acknowledge here.

First, I would like to express my sincere gratitude and deep respect to honorable lecturer of Mahendra Multiple Campus, Nepalgunj. Mr. Moinuddin Ansari, thesis supervisor for his precious and timely suggestions. It would be impossible to complete this study without his inspiration, guidance and strong encouragement for this work.

Further more, I have received various suggestions, advice and encouragement from respected teachers my seniors friends and relatives. So, I would like to pay my sincere gratitude to Mr. Laxman Pokhrel, Department Chief of Management and Mr. Chakra Bahadur Bom, Head of Research Department (MBS), Mahendra Multiple Campus Nepalgunj.

I am indebted to all staffs of financial companies for providing necessary data and information for preparing this thesis.

Finally I express my deep thanks to Sabin Luitel of New Lumbini Pustak Pasal, Nepalgunj who helps to provide computer typing properly and timely. And I would like to thanks to all known and unknown personnel who directly or indirectly helped in preparing this thesis report.

January, 2012
Nepalgunj

Ram Mani Ghimire

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LIST OF ACRONYMS

AGM	Annual General Meeting
AM	Arithmetic Mean
AMEX	American Stock Exchange
BOD	Board of Directors
BOK	Bank of Kathmandu Limited
BS	Bikram Sambat (Abbreviation of Bikram Era)
BVPS	Book Value Per Share
CDS	Central Depository System
CIT	Citizen Investment Trust
CO.	Company
COV	Co variance
CV	Coefficient of Variation
DIJA	Dow Jones Industrial Average
DPS	Dividend per Share
EBL	Everest Bank Limited
EPS	Earning Per Share
FNCCI	Federation of Nepalese chamber of Commerce and Industries
GDP	Gross Domestic Product
HBL	Himalayan Bank Limited
HPR	Holding Period Return
ICAN	Institute of Chartered Accountants of Nepal
i.e.	that is
IMF	International Monetary Fund
IPO	Initial Public Offering
IRR	Internal Rate of Return
ISO	International Organization for Standardization
KBL	Kumari Bank Limited
Ltd.	Limited
MC	Market Capitalization
MBA	Masters of Business Administration
MBS	Masters of Business Studies
Mfg.	Manufacturing

MPS	Market Price of Share
NA	Not Applicable
NA	Not Audited
NABIL	Nabil Bank Limited
NCC	Nepal Commerce Campus
NEPSE	Nepal Stock Exchange
NIB	Nepal Investment Bank Limited
NIC	Nepal Industrial & Commercial Bank Limited
NIDC	Nepal Industrial Development Corporation
NMB	Nepal Merchant Bank
No.	Number
NRB	Nepal Rastra Bank
NWPS	Net Worth Per Share
NYSE	New York Stock Exchange
OE	Organized Exchange
OTC Market	Over the Counter Market
P/E	Price Earnings
Rs.	Rupees
SBI	Nepal State Bank of India Limited
SCB	Standard Chartered Bank Nepal Limited
SD	Standard Deviation
SDC	Shanker Dev Campus
S.E.	Standard Error of Estimate
SEC	Securities Exchange Center
SEBON	Security Board of Nepal
S.N.	Serial Number
S&P	Standard and Poor
SPSS	Statistical Package for Social Studies
TU	Tribhuvan University
US\$	United States Dollar
USA	United States of America
Vol.	Volume
WAN	Wide Area Network