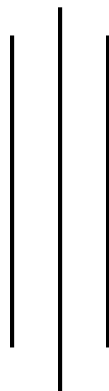


DETERMINANTS OF STOCK PRICE OF LISTED COMPANIES IN NEPSE

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A Thesis Submitted To:
Office of the Dean
Faculty of Management
Tribhuvan University



*In partial fulfillment of the requirements for the
Degree of
Master of Business Studies (M.B.S.)*

Kathmandu, Nepal
Feb, 2009

RECOMMENDATION

This is to certify that the thesis

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NEPSE**

*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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Declaration

I here by declare that the work reported in this thesis entitled “**Determinants of Stock Price of Listed Companies in NEPSE**” submitted to Shanker Dev Campus, faculty of management, Tribhuvan University is my original work for the partial fulfillment of Degree of Master Studies (M.B.S.) under supervision of **Mr. Shashikanta Mainali and Mr.Rabindra Bhattra** Shanker Dev Campus, Putalisadak, Kathmandu.

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I have tried to cover all the possible matters that I felt, important to sum up the **“Determinants of Stock Price of Listed Companies in NEPSE”**. I am hopeful that this task will be helpful to the students of business studies & to those who want to make further researchers under this topic.

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ABBREVIATION

r^2	:	Coefficient of Simple Determination
AD	:	Anno Domini (Abbreviation of Christian Era)
AGM	:	Annual General Meeting
AM	:	Arithmetic Mean
AMEX	:	American Stock Exchange
BNL	:	Bottler Nepal Limited
BOK	:	Bank of Kathmandu
BS	:	Bikram Sambat (Abbreviation of Bikram Era)
BVPS	:	Book-value Per Share
CV	:	Coefficient of Variation
DDM	:	Dividend Discount Model
DPS	:	Dividend per Share
EI	:	Everest Insurance
EPS	:	Earning Per Share
GDP	:	Gross Domestic Product
HMG/N	:	His Majesty's Government/Nepal
IMF	:	International Monetary Fund
IRR	:	Internal Rate of Return
ISO	:	International Organization for Standardization
KBL	:	Kumari Bank Limited
KFL	:	Kathamndu Finance Limited
Ltd.	:	Limited
MBS	:	Masters of Business Studies
MVPS	:	Market Value Per Share
NEPSE	:	Nepal Stock Exchange
NL&GI	:	National Life & General Insurance
NLO	:	Nepal Lube Oil
NPV	:	Net Present Value
NSM	:	Nepal Share Market
NYSE	:	New York Stock Exchange

OE	:	Organized Exchange
OTC Market	:	Over the Counter Market
PE	:	Price Earnings
PF	:	People Finance
Prof.	:	Professor
r	:	Simple Coefficient of Correlation
Rs.	:	Rupees
S & P 500	:	Standard and Poor 500
SCBNL	:	Standard Chartered Bank Nepal Limited
SEBO/N	:	Security Board of Nepal
TU	:	Tribhuvan University
ULN	:	Unilever Nepal
US\$:	United States Dollar
USA	:	United States of America
VIP	:	Vigilant-Independent-Professional
VW	:	Value Weighted