

# **STOCK PRICE VOLATILITY AND ITS CONTRIBUTING FACTORS IN NEPALESE SHARE MARKET**

**A THESIS**

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# VIVA VOCE SHEET

*We have conducted the viva-voce examination of thesis presented by*

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*Entitled*

## **STOCK PRICE VOLATILITY AND ITS CONTRIBUTING FACTORS IN NEPALESE SHARE MARKET**

*and found the thesis to be the original work of the student and written according to the prescribed format. We recommended the thesis to be accepted as partial fulfilment of the requirements for **Master's Degree of Business Studies (M.B.S.)***

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## **RECOMMENDATION**

*This is certify that the Thesis*

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*has been prepared as approved by this department in the prescribed format of  
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## **DECLARATION**

I hereby, declare that the work reported in this thesis entitled “**STOCK PRICE VOLATILITY AND ITS CONTRIBUTING FACTORS IN NEPALESE SHARE MARKET**” submitted to **Nepal Commerce Campus, Faculty of Management, Tribhuwan University** is my original work done in the form of partial fulfilment of the requirements for Master’s Degree of Business Studies under supervision of Prof. Dr. Bihari Binod Pokharel and Mr. Umesh Kumar Koirala, Nepal Commerce Campus.

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## **ABBREVIATIONS**

BOK	:	Bank of Kathmandu Limited
CAPM	:	Capital Assets Pricing Model
DPS	:	Dividend Per Share
EMH	:	Efficient Market Hypothesis
EPS	:	Earning Per Share
HBL	:	Himalayan Bank Limited
KTM	:	Kathmandu
MBS	:	Master of Business Studies
NBB	:	Nepal Bangladesh Bank
NEPSE	:	Nepal Stock Exchange
NABIL	:	Nepal Arab Bank Limited
NIDC	:	Nepal Industrial Development Corporation
PVI	:	Price Volatility Index
REG.NO.	:	Registration Number
SBI	:	State Bank of India Limited
SD	:	Standard Deviation
SE	:	Standard Error
SEC	:	Security Exchange Center
SIG	:	Significance
STD	:	Standard
T.U.	:	Tribhuvan University