## DETERMINANTS OF STOCK PRICE OF LISTED COMPANIES IN NEPAL STOCK EXCHANGE LTD.

### **Submitted By:**

### **Poonam Manandhar**

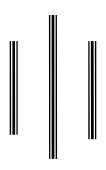
Shanker Dev Campus, Putalisadak

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Office of the Dean
Faculty of Management
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In partial fulfillment of the requirements for the degree of Masters of Business Studies (M.B.S.)

Kathmandu, Nepal February, 2011

### RECOMMENDATION

This is to certify that the Thesis

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# DETERMINANTS OF STOCK PRICE OF LISTED COMPANIES IN NEPAL STOCK EXCHANGE LTD.

has	been prepared as approved	l by this L	Department	in the p	rescribed f	format of
	the Faculty of Managemen	t. This the	esis is forwa	arded fo	r examina	tion.

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And found the thesis to be the original work of the student and written according to the prescribed format. We recommend the thesis to be accepted as partial fulfillment of the requirement for

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### **DECLARATION**

I hereby declare that the work reported in this thesis entitled "**DETERMINANTS OF STOCK PRICE OF LISTED COMPANIES IN NEPALNEPAL STOCK EXCHANGE LTD.**" 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 for the Master's Degree in Business Study (M.B.S.) under the supervision of **Mr. Kapil Khanal**, of Shanker Dev Campus.

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Poonam Manandhar Researcher

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### **ABBREVIATION**

BOK : Bank of Kathmandu

BVPS : Book Value Per Share

CAPM : Capital Assets Pricing Model

CV : Coefficient of Variation

DPS : Dividend Per Share EPS : Earning Per Share

ETC : Etcetera

HPR : Holding Period Return

KBL : Kumari Bank Limited

Ltd. : Limited

MVPS : Market Value Per Share

NABIL : Nepal Arab Bank Limited

NEPSE :Nepal Stock Exchange

NICL : NECO Insurance Company Limited

NL & GI : National Life & General Insurance

P.E : Probable Error

PFL : Peoples' Finance Limited

PICL : Premier Insurance Company Limited

Pvt. : Private

KFL : Kathmandu Finance Limited

SD : Standard Deviation

SEBON : Security Board of Nepal

UFL : Universal Finance Limited