STOCK PRICE BEHAVIOURS OF NEPLEASE COMMERCIAL BANKS

By:

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

In partial fulfillment of the requirement for the Degree of Master of Business Studies (MBS)

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RECOMMENDATION

This is to certify that the Thesis

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STOCK PRICE BEHAVIOUR OF NEPLEASE COMMERCIAL BANKS

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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VIVA-VOCE SHEET

We have conducted the viva -voce of the thesis presented

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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 outcome of this thesis entitled "Stock Price Behaviour of Nepalese Commercial Banks" submitted to Shanker Dev Campus, Faculty of Management, T.U., Kathmandu is my original work done in the form of partial fulfillment of the requirements for the Master of Business Studies (M.B.S.), under the supervision of Mr. Sashi Kanta Mainali and Mr. Govinda Thapa lecturers of Shanker Dev Campus.

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DECLARATION

I hereby declare that the work reported in this thesis entitled "STOCK PRICE BEHAVIOURS OF NEPLEASE COMMERCIAL BANKS" 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 Degree in Business Studies (MBS) under the supervision of Asso. Prof. Shashi Kanta Mainali and Govinda Bahadur Thapa of Shanker Dev Campus.

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ABBREVIATIONS

\overline{X}	Mean
†	Standard Deviation
Σ	Sum
a	Regression Constant
AGM	Annual General Meeting
AMFX	American Stock Exchange
В	Retention Ratio
b	Regression Coefficient
BOKL	Bank of Kathmandu Limited
BVPS	Book Value Per Share
C.V.	Coefficient of Variation
COV	Covariance of Coefficient
CR	Current Ratio
DPR	Dividend Payout Ratio
DPS	Dividend Per Share
EBL	Everest Bank Limited
EPS	Earning Per Share
F/Y	Fiscal Year
G	Growth Rate
HBL	Himalayan Bank Limited
HMG	His Majesty's Government
HRD	Human Resource Development
IMF	International Monitory Fund
Κ	Cost of Capital
MPS	Market Price Per Share
Ν	Number of Observation
NABIL	Nepal Arab Bank Limited
NCCL	Nepal Credit and Commerce Bank Limited
NEPSE	Nepal Stock Exchange Limited
NIBL	Nepal Investment Bank Limited
NYSE	New York Stock Exchange
OE	Organized Security Exchange

OTC	Over the Counter Market
Р	Price
Р	Price Per Share
P.E.	Probable Error
R	Internal Rate of Return
r^2	Correlation Coefficient
R^2	Multiple Determinants
RPS	Retain Earning Per Share
RWH	Random Walk Hypothesis
S.N	Serial Number
SBI	State Bank of India Limited
SCNBL	Standard Chartered Bank Nepal Limited
SEBON	Security Board of Nepal
SEC	Security Exchange Center
T.U.	Tribhuvan University
TR	Turnover Ratio
WSE	Warsaw Stock Exchange