

**A STUDY ON VOLATILITY MEASUREMENT
OF
STOCK PRICE IN CAPITAL MARKET**

A Thesis

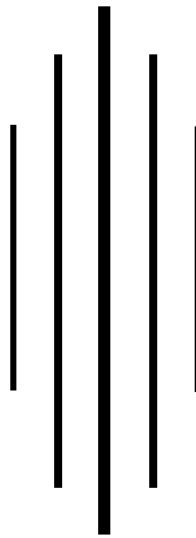
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Submitted To:

Office of the Dean

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In partial fulfillment of the requirements for the degree of

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RECOMMENDATION

This is to certify that the thesis

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A STUDY ON VOLATILITY MEASUREMENT OF STOCK PRICE IN CAPITAL MARKET

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

I hereby declare that the outcome of this thesis entitled “*Volatility Measurement of Stock Price in the Capital Market*” submitted to Patan Multiple 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 (MBS) under the supervision of Prof. Dr. Keshab Khadka from Patan Multiple Campus.

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Ani Maharjan
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ABBREVIATIONS

BOD	Board of Directors
CATS	Computer Assisted Trading System
CMT	Capital Market Theory
Corr.	Correlation
DPS	Dividend Per Share
EICL	Everest Insurance Company Limited
EPS	Earning Per Share
F/Y	Fiscal Year
GDP	Gross Domestic Product
HBL	Himalayan Bank Ltd
IPO	Initial public offering
KFCL	Kathmandu Finance Company Limited
MBS	Masters of Business Studies
MPS	Market Price Per Share
NBL	Nabil Bank Limited
NBBL	Nepal Bangladesh Bank Limited
NEPSE	Nepal Stock Exchange Limited
NFCL	National Finance Company Limited
NIBL	Nepal Investment Bank Ltd
NIDC	Nepal Industrial Development Corporation
No.	Number
NRB	Nepal Rastra Bank
NWPS	Net Worth Per Share
OTC	Over the Counter
SD	Standard Deviation
SEA	Securities Exchange Act
SEBO	Security Board
SEC	Security Exchange Center
SICL	Sagarmatha Insurance Company Limited
T-Bills	Treasury Bills