A STUDY ON SHARE PRICE BEHAVIOUR OF COMMERCIAL BANKS LISTED ON NEPSE

By:

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Kathmandu, Nepal

A Thesis

Submitted to:

Office of the Dean

Faculty of Management

Tribhuvan University

In the Partial Fulfillment of the Requirement for the Master's

Degree in Business Studies (MBS)

2009

RECOMMENDATION LETTER

This is to certify that the thesis

Submitted by:

Dhirendra Kumar Shahi

Entitled

A STUDY ON SHARE PRICE BEHAVIOUR OF COMMERCIAL BANKS LISTED ON NEPSE

has been prepared as approved by this Department in the prescribed format of Faculty of Management. This thesis is forwarded for examination.

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Dr. K.D. Manandhar	Dr. Kamal Deep Dhakal
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Date: ……..

VIVA–VOCE SHEET

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

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

Master's Degree in Business Studies (M.B.S.)

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Head of Research Department	……
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DECLARATION

I hereby declare that the work reported in this thesis entitled **"A STUDY ON SHARE PRICE BEHAVIOUR OF COMMERCIAL BANKS LISTED ON NEPSE"** submitted to Shanker Dev Campus, faculty of management, Tribhuvan University, is my original work. It is done in the form of partial fulfillment of the requirement for the Master's Degree in Business Studies under the supervision of Dr. K.D. Manandhar, of Shanker Dev Campus.

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Acknowledgements

I am extremely indebted to my supervisor Dr. K.D. Manandhar, Shanker Dev Campus, Tribhuvan University for his efficient guidelines and undertaking of the supervision of my entire research work. This form of the report is the result of his continuous encouragement, many helpful suggestions and comments.

I am very much grateful to Dr. Kamal Deep Dhakal, Reader and Campus Chief, and my other respected teachers of Shanker Dev Campus for providing invaluable suggestions information and comments.

I wish to express my appreciation to all persons of Nepal Stock Exchange who not only provide data but also provided me valuable guidelines and information of NEPSE

Similarly, I am thankful to my friends who directly or indirectly helped me during thesis writing. I am equally grateful to my family members who encouraged and helped me for my study.

Lastly, my thanks goes to Mr. Deepak Basnet of Resunga Computer Service, Kirtipur for his computer help.

2009 **Dhirendra Kumar Shahi**

CONTENTS

	Page No.
Recommendation Letter	i
Viva-Voce Sheet	ii
Declaration	iii
Acknowledgements	iv
Contents	v
List of Tables	ix
List of Figures	x
Abbreviations	xi
CHAPTER-I: INTRODUCTION	**1-10**
1.1 Background of the Study	**Error! Bookmark not defined.**
1.2 Statement of Problems	**Error! Bookmark not defined.**
1.3 Objectives of the Study	**Error! Bookmark not defined.**
1.4 Significance of the study	**Error! Bookmark not defined.**
1.5 Limitation of the study	**Error! Bookmark not defined.**
1.6 Organization of the Study	**Error! Bookmark not defined.**
CHAPTER-II: REVIEW OF LITERATURE	**11-49**
2.1 Introduction	**Error! Bookmark not defined.**
2.2 Conceptual Framework	**Error! Bookmark not defined.**
2.2.1 Common Stock	**Error! Bookmark not defined.**
2.2.2 Stock Certificates	**Error! Bookmark not defined.**
2.2.3 Security Market	**Error! Bookmark not defined.**
2.2.4 Financial intermediaries:	**Error! Bookmark not defined.**
2.2.5 Market price of shares	**Error! Bookmark not defined.**
2.2.6 Buying and selling of stock	**Error! Bookmark not defined.**
2.2.7 Market Size	**Error! Bookmark not defined.**
2.2.8 Market Liquidity	**Error! Bookmark not defined.**
2.2.9 Market Concentration	**Error! Bookmark not defined.**
2.2.10 Market Capitalization	**Error! Bookmark not defined.**
2.2.11 Volatility	**Error! Bookmark not defined.**
2.2.12 Profit Maximization or Wealth Maximization	**Error! Bookmark not defined.**
2.2.13 Stock valuation	**Error! Bookmark not defined.**

2.2.14 The General Awareness of Risk **Error! Bookmark not defined.**
2.2.15 Capital Assets Pricing Model (CAPM) or (SML)**Error! Bookmark not defined.**
2.2.16 Capital Market Line (CML) **Error! Bookmark not defined.**
2.3 Theories of Stock Price Behavior **Error! Bookmark not defined.**
2.3.1 Conventional Approach **Error! Bookmark not defined.**
2.3.1.1 Technical Analysis **Error! Bookmark not defined.**
2.3.1.2 Technical tools **Error! Bookmark not defined.**
2.3.2 Fundamental Analysis **Error! Bookmark not defined.**
2.3.3 Efficient Market Theory **Error! Bookmark not defined.**
2.3.4 The Random Walk Theory **Error! Bookmark not defined.**
2.4 Review of Previous Studies **Error! Bookmark not defined.**
2.4.1 Nepalese Context **Error! Bookmark not defined.**
2.4.2 Foreign Context **Error! Bookmark not defined.**
2.4.3 Review of Unpublished Thesis **Error! Bookmark not defined.**
2.5 Research Gap **Error! Bookmark not defined.**
CHAPTER-III: RESEARCH METHODOLOGY 50-60
3.1 Introduction **Error! Bookmark not defined.**
3.2 Research Design **Error! Bookmark not defined.**
3.3 Nature and Source of Data **Error! Bookmark not defined.**
3.4 Population and Sample **Error! Bookmark not defined.**
3.5 Method of Data Analysis **Error! Bookmark not defined.**
3.5.1 Run Test **Error! Bookmark not defined.**
3.5.1.1 Analysis by Total Expected Number of Runs**Error! Bookmark not defined.**
3.5.1.2 Analysis by Runs of Each Sign **Error! Bookmark not defined.**
3.5.2 Statistical tools **Error! Bookmark not defined.**
3.5.2.1 Karl Pearson's Coefficient of Correlation **Error! Bookmark not defined.**
3.5.2.2 Coefficient of Determination **Error! Bookmark not defined.**
3.5.2.3 The Expected Rate of Return **Error! Bookmark not defined.**
3.5.2.4 Holding Period Return **Error! Bookmark not defined.**
3.5.2.5 Risk of Common Stock **Error! Bookmark not defined.**
3.5.2.6 Standard Deviation **Error! Bookmark not defined.**
3.5.2.7 Coefficients of Variation **Error! Bookmark not defined.**
3.5.2.8 Return on Market **Error! Bookmark not defined.**
3.5.2.9 Risk of Market Return **Error! Bookmark not defined.**

3.5.2.10 Covariance **Error! Bookmark not defined.**
3.5.2.11 Beta Coefficient **Error! Bookmark not defined.**
CHAPTER-IV: PRESENTATION, ANALYSIS AND INTERPRETATION OF DATA 61-89
4.1 Data Presentation and Analysis **Error! Bookmark not defined.**
4.2 Security Market in Nepal **Error! Bookmark not defined.**
4.2.1 Historical Development **Error! Bookmark not defined.**
4.2.2 Capital Structure **Error! Bookmark not defined.**
4.2.3 A Glimpse of Stock Market Trading **Error! Bookmark not defined.**
4.2.3.1 Behavior of NEPSE Index **Error! Bookmark not defined.**
4.2.3.2 No of Listed Companies **Error! Bookmark not defined.**
4.2.4 NEPSE (Market) **Error! Bookmark not defined.**
4.3 Runs Analysis (Random) **Error! Bookmark not defined.**
4.3.1 Analysis by Three Different Runs **Error! Bookmark not defined.**
4.4 Risk and Return Analysis **Error! Bookmark not defined.**
4.4.1 Standard Deviation **Error! Bookmark not defined.**
4.4.2 Coefficient of Variation **Error! Bookmark not defined.**
4.4.3 Beta Coefficient **Error! Bookmark not defined.**
4.4.4 Price Analysis **Error! Bookmark not defined.**
4.5 Major Financial Indicators of Sample Commercial Banks**Error! Bookmark not defined.**
4.6 Correlation Analysis **Error! Bookmark not defined.**
4.6.1 Correlation between EPS and MPS **Error! Bookmark not defined.**
4.6.1.1 Correlation between EPS and MPS of Standard Chartered Bank**Error! Bookmark not**
4.6.1.2 Correlation between EPS and MPS of Himalayan Bank**Error! Bookmark not defined**
4.6.1.3 Correlation between EPS and MPS of Nepal Investment Bank**Error! Bookmark not d**
4.6.1.4 Correlation between EPS and MPS of NABIL Bank**Error! Bookmark not defined.**
4.6.2 Correlation between DPS and MPS **Error! Bookmark not defined.**
4.6.2.1 Correlation between DPS and MPS of Standard Chartered Bank**Error! Bookmark not**
4.6.2.2 Correlation between DPS and MPS of Himalayan Bank**Error! Bookmark not defined**
4.6.2.3 Correlation between DPS and MPS of Nepal Investment Bank**Error! Bookmark not d**
4.6.2.4 Correlation coefficient between DPS and MPS of NABIL Bank**Error! Bookmark not**
4.7 Major Findings **Error! Bookmark not defined.**

CHAPTER-V: SUMMARY, CONCLUSION AND RECOMMENDATION 90-92

5.1 Summary **Error! Bookmark not defined.**

5.2 Conclusion **Error! Bookmark not defined.**

5.3 Recommendation **Error! Bookmark not defined.**

BIBLIOGRAPHY 92-96

APPENDICES

LIST OF TABLES

Page No.

Table-1: Trading Days and Hours of NEPSE **Error! Bookmark not defined.**

Table-2: Listing Fee of the NEPSE **Error! Bookmark not defined.**

Table-3: NEPSE 'A' Grade **Error! Bookmark not defined.**

Table-4: Monthly closing NEPSE Index (Fiscal Year 2006/2007)**Error! Bookmark not defined.**

Table-5: Listing Rate of Companies in NEPSE for Different Fiscal Year**Error! Bookmark not defin**

Table-6: NEPSE Index & Annual Return **Error! Bookmark not defined.**

Table-7: Share trading for the month of June- Standard Chartered Bank**Error! Bookmark not define**

Table-8: Share Trading for the month of June-Himalayan Bank Limited**Error! Bookmark not define**

Table-9: Share trading for the month of June- Nepal Investment Bank**Error! Bookmark not defined**

Table-10: Share trading for the month of June- NABIL Bank**Error! Bookmark not defined.**

Table-11: Standard Deviation of Sampled Commercial Banks**Error! Bookmark not defined.**

Table-12: Coefficient of variation of Sample Commercial Banks**Error! Bookmark not defined.**

Table-13: Beta coefficient of Sampled Commercial Banks**Error! Bookmark not defined.**

Table-14: Valuation of Stocks of Sampled Commercial Banks**Error! Bookmark not defined.**

Table-15: Correlation Table **Error! Bookmark not defined.**

Table-16: Correlation Table **Error! Bookmark not defined.**

Table-17: Correlation Table **Error! Bookmark not defined.**

Table-18: Correlation Table **Error! Bookmark not defined.**

Table-19: Correlation Table **Error! Bookmark not defined.**

Table-20: Correlation Table **Error! Bookmark not defined.**

Table-21: Correlation Table **Error! Bookmark not defined.**

Table-22: Correlation Table **Error! Bookmark not defined.**

LIST OF FIGURES

Page No.

Figure-1: The Capital Assets pricing Model or SML **Error! Bookmark not defined.**

Figure-2: The Capital Market Line (CML) and other Investment Opportunities**Error! Bookmark not**

Figure-3: NEPSE Index (Closing) for fiscal year 2006/07**Error! Bookmark not defined.**

Figure-4: No. of listed companies for different fiscal years**Error! Bookmark not defined.**

Figure-5: NEPSE Index **Error! Bookmark not defined.**

Figure-6: Share price movement **Error! Bookmark not defined.**

Figure-7: Share Price Movement **Error! Bookmark not defined.**

Figure-8: Share Price Movement **Error! Bookmark not defined.**

Figure-9: Share price movement **Error! Bookmark not defined.**

ABBREVIATIONS

ATM	:	Automatic Teller Machine
B.S.	:	Bikram Sambat
β	:	Beta Coefficient
CAPM	:	Capital Assets Pricing Model
CEO	:	Chief Executive Officer
CML	:	Capital Market Line
CPI	:	Consumer Index price
CV	:	Coefficient of Variance
DJIA	:	Dow Jones Industrial Average
DJTA	:	Dow Jones Transportation Average
DPR	:	Dividend Payout Ratio
DPS	:	Dividend per Share
EPS	:	Earning Per Share
GDP	:	Gross Domestic Productions
HBL	:	Himalayan Bank Limited
HMG/N	:	His Majesty Government of Nepal
HPR	:	Holding Period Return
Ltd.	:	Limited
MPS	:	Market Price per Share
NABIL	:	Nepal Arab Bank Limited
NEPSE	:	Nepal Stock Exchange
NIBL	:	Nepal Investment Bank Limited
NPV	:	Net Present Value
NRB	:	Nepal Rastra Bank
NWPS	:	Net worth per Share
PE	:	Probable Error
PNB	:	Punjab National Bank
ROE	:	Return on Equity
S.D	:	Standard Deviation
SCBNL	:	Standard Chartered Bank Nepal Limited
SCT	:	Smart Choice Technology
SEBON	:	Security Board of Nepal
SML	:	Security Market Line
T.U.	:	Tribhuvan University