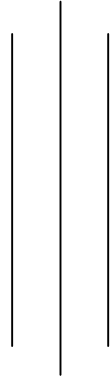
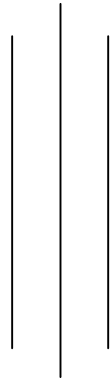


STOCK PRICE MOVEMENT OF NEPSE



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

In Partial fulfillment For the requirement of the Degree of Master of
Business Studies (M.B.S.)

Hetauda, Makwanpur, Nepal
July, 2010

RECOMMENDATION

This is to certify that the thesis:

Submitted by

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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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DECLARATION

I hereby declare that this thesis entitled “**STOCK PRICE MOVEMENT OF NEPSE**” submitted to the office of dean, faculty of management, Tribhuvan University is my original research work, which is prepared as the partial fulfillment of the requirement for the Master degree of Business Studies (M.B.S.) under the guidance and supervision of Mr. Bin Bahadur Raut and Mr. Jayaram Devkota Thesis Supervisors, Makwanpur Multiple Campus, T.U.

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.....

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CONTENTS

Recommendation Letter	
Viva Voce Sheet	
Declaration	
Acknowledgments	
Contents	
List of Tables	
Abbreviations	

CHAPTER I: INTRODUCTION	1
1.1 Background of the Study	1
1.1.1 Stock Exchange	4
1.1.2 Security Board, Nepal [SEBO/N]	5
1.1.3 Nepal Stock Exchange [NEPSE]	6
1.2 Statement of the Problem	7
1.3 Objectives of the Study	8
1.4 Significance of the study	8
1.5 Limitations of the Study	9
1.6 Chapter Scheme	10
CHAPTER II: LITERATURE REVIEW	11
2.1 Common Stocks [Shares]	11
2.1.1 Stock Certificates	11
2.1.2 Securities	12
2.1.3 Security Market	13
2.1.4 Relation Between Primary & Secondary Market	14
2.2 Stock Market & Stock Exchanges	15
2.3 Stock Price	15
2.3.1 Par Value	16
2.3.2 Earning per share [EPS]	16
2.3.3 Dividend per share [DPS]	16
2.3.4 Net worth per share [NWPS]/ Book value per share [BPS]	17
2.3.5 Market price per Share [MPS]	18
2.4 Review of Books	20
2.4.1 Capitalization of Income Method of Valuation	20
2.4.2 Net Present Value	21
2.4.3 Internal Rate of Return	21

2.4.4	Stock Valuation	21
2.4.4.1	Single price valuation model	22
2.4.4.2	Dividend Discount Model [DDM]	22
2.4.4.3	Valuation Based On Infinite Holding Period	25
2.4.4.4	Models Based on Price Earnings Ratio	26
2.4.4.5	Signaling	28
2.4.4.6	January Effect	28
2.4.4.7	Day-of-the-week-effect	29
2.4.4.8	Size Effect	29
2.4.4.9	Earnings Announcement & Price Changes	29
2.5	Reviews of the Previous Studies	30
2.5.1	Nepalese Context	39
2.5.1.1	Review of Unpublished Thesis	41
2.6	Research Gap	54
CHAPTER III: RESEARCH METHODOLOGY		55
3.1	Research Methodology	55
3.2	Research Design	55
3.3	Population and Samples	55
3.4	Sources of Data	56
3.5	Data Collection Techniques	57
3.6	Data Processing	57
3.7	Data Analysis Tools	58
3.7.1	Statistical Tools	58
3.7.1.1	Average/Mean	58
3.7.1.2	Standard Deviation	58
3.7.1.3	Coefficient of Variation	59
3.7.1.4	Karl Pearson's Coefficient of Correlation	59
3.7.1.5	Coefficient of Determination	60
3.7.1.6	Regression Analysis	60
3.7.1.8	Coefficient of Regression	61
3.7.1.9	Standard Error of Estimate	62
3.7.1.9	T- Test	63
3.8	Methods of Data Presentation	63

CHAPTER IV: DATA PRESENTATION AND ANALYSIS	64
4.1 Introduction	64
4.1.1 Analysis of Individual Company	65
4.2 Relationship between EPS, DPS & BPS to MPS	67
4.2.1 Correlation & Regression Analysis of SCB	68
4.2.2 Correlation and regression analysis of NBL	72
4.2.3 Correlation and regression analysis of BOK	76
4.2.4 Correlation and regression analysis of HBL	79
4.2.5 Correlation and regression analysis of EBL	82
4.2.6 Correlation and regression analysis of NIB	86
4.2.7 Correlation and regression analysis of SBI	89
4.3 Analysis of Primary Data	93
4.3.1 Higher the Earnings (EPS), Higher the Share Price	93
4.3.2 Higher the cash dividend, higher the share price	94
4.3.3 Lower the growth rate (g), higher the share price	95
4.3.4 Higher the interest rate (r), higher the share price	95
4.3.5 Higher the retention ratio, better the share price	96
4.3.6 Stock dividend increases the share price	97
4.3.7 Higher cost of equity reduces the share price	97
4.3.8 Lower personal tax rate reduces the share price	98
4.3.9 Fall in gold prices causes fall in the share price	99
4.2.10 Fall in value of US \$ exchange rate causes fall in the share price	99
4.3.11 Instability of the government causes fall in the share price	100
4.3.12 Strikes, demonstration etc. causes fall in the share price	101
4.3.13 Cease-fire/peace talks affect positively the share price	101
4.3.14 Outbreak of Cease-fire increases the share price	102
4.3.15 Better the national economy, better the share price	103
4.3.16 Better the global economy, better the share price	103
4.3.17 Higher the market liquidity, lower the share price	104
4.3.18 Share price is influenced by season	105
4.3.19 Share price is lower in Sunday than on Thursday	105
4.3.20 Higher the risk, higher the share price	106
4.3.21 Larger companies have higher share price	107
4.3.22 Share price increases with change in management	107
4.3.23 Lower the BPS, higher the share price	108
4.3.14 Share price is influenced by demand & supply	109
4.3.25 Rumors and whims affect the share price	109

4.3.26	Capital market is not developed due to poor regulatory mechanism	110
4.3.27	Listed companies are not serious towards shareholder's interests	111
4.3.28	NEPSE and SEBO are not able to protect shareholders interests	111
4.4	Empirical Findings of the study	112
4.4.1	Findings from Secondary Data Analysis	112
4.4.1.1	Empirical Findings from Primary Data Analysis	114
CHAPTER V: SUMMARY CONCLUSIONS & RECOMMENDATIONS		115
5.1	Summary	115
5.2	Conclusion	118
5.3	Recommendations	119
 BIBLIOGRAPHY		
 ANNEXCES		

LIST OF TABLES

Table 3.1	Name of Commercial Banks Chosen for Study	Error! Bookmark not defined.
Table 4.1	Listed Companies at the end of the Fiscal Year 2007/08	Error! Bookmark not defined.
Table 4.2	Listed Commercial Banks under Group "A"	Error! Bookmark not defined.
Table 4.3	Data Presentation & Analysis	Error! Bookmark not defined.
Table 4.4 (a)	Summary of the Financial Performance of SCB	Error! Bookmark not defined.
Table 4.4 (b)	Relationship of BPS, EPS and DPS with MPS	Error! Bookmark not defined.
Table 4.5 (a)	Summary of the Financial Performance of NBL	Error! Bookmark not defined.
Table 4.5 (b)	Relationship of BPS, EPS and DPS with MPS	Error! Bookmark not defined.
Table 4.6 (a)	Summary of the Financial Performance of BOK	Error! Bookmark not defined.
Table 4.6 (b)	Relationship of BPS, EPS and DPS with MPS	Error! Bookmark not defined.
Table 4.7 (a)	Summary of the Financial Performance of HBL	Error! Bookmark not defined.
Table 4.7 (b)	Relationship of BPS, EPS and DPS with MPS	Error! Bookmark not defined.
Table 4.8 (a)	Summary of the Financial Performance of EBL	Error! Bookmark not defined.
Table 4.8 (b)	Relationship of BPS, EPS and DPS with MPS	Error! Bookmark not defined.
Table 4.9 (a)	Summary of the Financial Performance of NIB	Error! Bookmark not defined.
Table 4.9 (b)	Relationship of BPS, EPS and DPS with MPS	Error! Bookmark not defined.
Table 4.10 (a)	Summary of the Financial Performance of SBI	Error! Bookmark not defined.

Table 4.10 (b)	Relationship of BPS, EPS and DPS with MPS	Error! Bookmark not defined.
Table 4.11	Higher the Earnings (EPS), Higher the Share Price	Error! Bookmark not defined.
Table 4.12	Higher the cash dividend, higher the share price	Error! Bookmark not defined.
Table 4.13	Lower the growth rate (g), higher the share price	Error! Bookmark not defined.
Table 4.14	Higher the interest rate (r), higher the share price	Error! Bookmark not defined.
Table 4.15	Higher the retention ratio, better the share price	Error! Bookmark not defined.
Table 4.16	Stock dividend increases the share price	Error! Bookmark not defined.
Table 4.17	Higher cost of equity (Ke) reduces the share price	Error! Bookmark not defined.
Table 4.18	Lower tax rate reduces the share price	Error! Bookmark not defined.
Table 4.19	Fall in gold price causes fall in share price	Error! Bookmark not defined.
Table 4.20	Fall in value of US\$ reduces the share price	Error! Bookmark not defined.
Table 4.21	Instability of government reduces the share price	Error! Bookmark not defined.
Table 4.22	Strikes, Demonstrations reduces the share price	Error! Bookmark not defined.
Table 4.23	Cease-fire/peace talk affect positively to the share price	Error! Bookmark not defined.
Table 4.24	Outbreak of cease-fire increases share price	Error! Bookmark not defined.
Table 4.25	Better the National Economy , better the share Price	Error! Bookmark not defined.
Table 4.26	Better the global economy, better the share price	Error! Bookmark not defined.
Table 4.27	Higher the market liquidity, lower the share price	Error! Bookmark not defined.

Table 4.28	Share price is lower in winter than in summer	Error! Bookmark not defined.
Table 4.29	Share price is lower in Monday than in Thursday	106
Table 4.30	Higher the risk, higher the share price	Error! Bookmark not defined.
Table 4.31	Larger companies have higher share price	Error! Bookmark not defined.
Table 4.32	Share price increases with change in management	Error! Bookmark not defined.
Table 4.33	Lower the BPS, higher the share price	Error! Bookmark not defined.
Table 4.34	Share price is affected by demand and supply	Error! Bookmark not defined.
Table 4.35	Rumors and Whims affects the share price	Error! Bookmark not defined.
Table 4.36	Capital market is not well developed due to poor regulatory mechanism	Error! Bookmark not defined.
Table 4.37	Listed companies are not serious towards shareholder's interest	Error! Bookmark not defined.
Table 4.38	NEPSE and SEBO are able to protect shareholder's interest	Error! Bookmark not defined.

LIST OF ABBREVIATIONS

r^2	:	Coefficient of Simple Determination
AD	:	Anno Domini (Abbreviation of Christian Era)
ADB	:	Agricultural Bank Limited
AGM	:	Annual General Meeting
AGM	:	Annual General Meeting
AM	:	Arithmetic Mean
AMEX	:	American Stock Exchange
B.S.	:	Bikram Sambat
BOD	:	Board of Directors
BOK	:	Bank of Kathmandu Limited
BPS	:	Book-Value per Share
Clo.	:	Closing
CV	:	Coefficient of Variation
DDM	:	Dividend Discount Model
DF	:	Degree of Freedom
DIJA	:	Dow Jones Industrial Average
DPS	:	Dividend per Share
EB	:	Everest Bank Limited
EBL	:	Everest Bank Limited
EPS	:	Earning per Share
EW	:	Equally Weighted
F/Y	:	Fiscal Year
GDP	:	Gross Domestic Product
HB	:	Himalayan Bank Limited
HBL	:	Himalayan Bank Limited
HMG/N	:	His Majesty's Government/Nepal
IMF	:	International Monetary Fund
IRR	:	Internal Rate of Return
ISO	:	International Organization for Standardization

KBL	:	Kumari Bank Limited
LBL	:	Laxmi Bank Limited
Ltd.	:	Limited
Market Cap.	:	Market Capitalization
MBA	:	Masters of Business Administration
MBL	:	Machhapuchchhre Bank Limited
MBS	:	Masters of Business Studies
ml	:	Milliliter
MPS	:	Market Price of Share
na	:	Not Audited
NA	:	Not Applicable
NA	:	Not available
NBB	:	Nepal Bangladesh Bank Limited
NBBL	:	Nepal Bangladesh Bank Limited
NBL	:	Nabil Bank Limited
NBL	:	Nabil Bank Limited
NCC(BL)	:	Nepal Credit and Commerce (Bank Limited)
NEPSE	:	Nepal Stock Exchange
NIB	:	Nepal Investment Bank
NIBL	:	Nepal Investment Bank Limited
NIC(BL)	:	Nepal Industrial and Commercial (Bank Limited)
NICB	:	Nepal Industrial & Commercial Bank Limited
NIDC	:	Nepal Industrial Development Corporation
NPV	:	Net Present Value
NRB	:	Nepal Rastra Bank
NSBIBL	:	Nepal SBI Bank Limited
NWPS	:	Net Wroth per Share
NYSE	:	New York Stock Exchange
OE	:	Organized Exchange
OTC Market	:	Over The Counter Market
PE	:	Price Earnings

Prof.	:	Professor
r	:	Simple Coefficient of Correlation
Re.	:	Rupee
ROE	:	Return on Equity
Rs.	:	Rupees
S & P 500	:	Standard and Poor 500
SA	:	Strongly Agree
SBI	:	Nepal State Bank of India Limited
SBL	:	Siddhartha Bank Limited
SCB	:	Standard Chartered Bank Nepal Limited
SCBL	:	Standard Chartered Bank Limited
SD	:	Standard Deviation
SD	:	Strongly Disagree
SDC	:	Sankardev Campus
SEBO/N	:	Security Board of Nepal
SEBO/N	:	Security Exchange Board of Nepal
TU	:	Tribhuvan University
US\$:	United States Dollar
US\$:	US Dollar
USA	:	United States of America
USSR	:	Union of Soviet Socialistic Republic
VIP	:	Vigilant-Independent-Professional
VW	:	Value Weighted