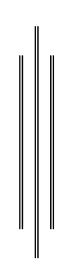
STOCK PRICE BEHAVIOUR OF LISTED COMMERCIAL BANKS IN NEPAL



A THESIS

SUBMITTED BY

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SUBMITTED TO

Office of the Dean Faculty of Management Tribhuvan University

In partial fulfillment of the requirements for the Master of Business Studies (MBS) Kathmandu, Nepal

December, 2008

RECOMMENDATION

This is to certify that the Thesis

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Entitled:

"STOCK PRICE BEHAVIOUR IF LISTED COMMERCIAL BANKS IN NEPAL"

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

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And found that the thesis to be the original work of the student and written according to prescribed format. We recommend the thesis to be accepted as partial fulfillment of the requirement for the Masters of Business Studies (MBS).

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DECLARATION

I hereby, declare that the work reported in this thesis entitled "STOCK PRICE BEHAVIOUR OF LISTED COMMERCIAL BANKS IN NEPAL" submitted to the 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 of Business Studies (MBS), under the supervision of Bijaya Prakash Shrestha, Faculty of Management, Saraswoti Multiple Campus, Tribhuvan University.

•••••

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TABLE OF CONTENTS

	Page No
Acknowledgement	i
Declaration	ii
Table of Contents	iii
List of Tables	v
List of Figures	vi
Abbreviations	vii
CHAPTER I: INTRODUCTION	1-21
1.1 Global and National Economy	1
1.2 Securities Market in Nepal	2
1.3 Stock Exchange	4
1.4 Nepal Stock Exchange (NEPSE)	5
1.5 Securities Board of Nepal (SEB)	ON) 9
1.6 Commercial Banks in Nepal	11
1.7 Commercial Banks under Study	13
1.8 Statement of Problem	18
1.9 Objectives of the Study	19
1.10 Limitations of the Study	20
1.11 Significance of the Study	20
1.12 Organization of the Study	21
CHAPTER II: REVIEW OF LITERAT	URE 22-37
2.1 Introduction	22
2.2 Conceptual Review	22
2.3 Theories of Stock Price Behavio	r 25
2.4 Review of Journals and Articles	30
2.5 Review of Master's Degree Previo	ous Dissertations 32
2.6 Research Gap	36

СНА	PTER III: RESEARCH METHODOLOGY	38-49
3.1	Introduction	38
3.2	Research Design	38
3.3	Population and Sample	38
3.4	Nature and Sources of Data	39
3.5	Method of Analysis	39
СНА	PTER IV: DATA PRESENTATION AND ANALYSIS	50-82
4.1	Introduction	50
4.2	Behavior of Market Index	50
4.2.1	l Annual Trend Analysis of NEPSE Index and Banking Ir	ndex 50
4.2.2	2 Monthly Trend Analysis of NEPSE Index and Bankin	g Index
		52
4.2.3	B Monthly Trend Analysis of NEPSE SENSEX and E	3anking
SEN	SEX	54
4.2.4	Number of Listed Companies, Transacted Compani	ies and
Volu	me of Stock Traded	56
4.2.5	5 Market Capitalization of NEPSE	58
4.3 A	Analysis of Financial Indicators	59
4.3.1	l Analysis of MPS of the Sample Commercial Banks	59
4.3.2	2 Analysis of EPS of the Sample Commercial Banks	62
4.3.3	3 Analysis of DPS of the Sample Commercial Banks	64
4.4	Statistical Analysis	66
4.4.	1 Simple Regression Analysis	66
4.4.2	2 Multiple Regression Analysis	71
4.4.3	B Risk and Return Analysis of the Sample Commercial B	anks74
4.4.4	4 Market Sensitivity Analysis	75
4.4.5	5 Run-test	77
4.4.6	5 Signaling Factors	78

Chapter V: FINDINGS, CONCLUSION AND RECOMMENDATIONS	
83-91	
5.1 Findings of the Study	83
5.2 Conclusions	86
5.3 Recommendations	88
BIBLOGRAPHIES	92

I-XXV

APPENDEX

LIST OF TABLES

	Page
Table 1: Annual Trend Analysis of NEPSE Index and Banking Index	51
Table 2: Monthly Trend Analysis of NEPSE INDEX and Banking Index	52
Table 3: Monthly Trend Analysis of NEPSE SENSEX and Banking SENSEX	54
Table 4: Number of Listed and Transacted Companies and Volume of Stock	56
Table 5: Market Capitalization of NEPSE	58
Table 6: MPS of the Sample Commercial Banks	60
Table 7: EPS of the Sample Commercial Banks	62
Table 8: DPS of the Sample Commercial Banks	64
Table 9: Regression Equation of MPS on EPS	67
Table 10: Regression Equation of MPS on NWPS	68
Table 11: Regression Equation of MPS on DPS	70
Table 12: Multiple Regression Equation of MPS on EPS and NWPS	72
Table 13: Multiple Regression Equation of MPS on NWPS and DPS	73
Table 14: Expected Return, Standard Deviation and CV of Commercial Banks	3 75
Table 15: Beta Coefficient of the Sample Commercial Banks	76
Table 16: Results of Run-test	77
Table 17: Results of paired t-test of NEPSE Index	80
Table 18: Results of paired t-test of Banking Index	81

LIST OF FIGURES

1	Page
Figure 1: Annual Trend Analysis of NEPSE Index and Banking Index	51
Figure 2: Monthly Trend Analysis of NEPSE INDEX and Banking Index	53
Figure 3: Monthly Trend Analysis of NEPSE SENSEX and Banking SENSEX	55
Figure 4: Number of Listed Companies and Transacted Companies	56
Figure 5: Volume of Stock Traded	57
Figure 6: Market Capitalization of NEPSE	58
Figure 7: MPS of the Sample Commercial Banks	60
Figure 8: EPS of the Sample Commercial Banks	63
Figure 9: DPS of the Sample Commercial Banks	65

ABBREVIATIONS

AGM : Annual General Meeting

ATS : Automated Trading System

BOK : Bank of Kathmandu

BVPS : Book Value Per Share

CA : Constitution Assembly

CPA : Comprehensive Peace Accord

CPN-M : Communist Party of Nepal- Maoist

CV : Coefficient of Variation

DPR : Dividend Payout Ratio

DPS : Dividend Per Share

EBL : Everest Bank Ltd.

EMH : Efficient Market Theories

EPS : Earnings Per Share

GDP : Gross Domestic Product

GON : Government of Nepal

HBL : Himalayan Bank Ltd.

IPO : Initial Public Offerings

JV : Joint Venture

MPS : Market Price Per Share

MVPS : Market Value Per Share

NBL : Nabil Bank Ltd.

NEPSE : Nepal Stock Exchange

NIBL : Nepal Investment Bank Limited

NIC : Nepal Industrial and Commercial Bank

NIDC : Nepal Industrial Development Corporation

NRB : Nepal Rastra Bank

NWPS : Net Worth Per Share

OTC : Over the Counter

PE : Probable Error

ROA : Return on Assets

ROE : Return on Equity

RWH : Random Walk Hypothesis

SCBL : Standard Chartered Bank Ltd

SD : Standard Deviation

SEBO/N : Security Exchange Board of Nepal

SENSEX : Sensitive Index

SMC : Security Marketing CentreSEC : Security Exchange Centre