

AN ANALYTICAL STUDY OF PRICE FLUCTUATION IN NEPALESE STOCK MARKET

A THESIS

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RECOMMENDATION

This is to certify that the thesis

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Entitled

“An Analytical Study of Price Fluctuation in Nepalese Stock Market”

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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VIVA-VOCE SHEET

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DECLARATION

I hereby declare that the work reported in this thesis entitled “**An Analytical Study of Price Fluctuation in Nepalese Stock Market**” has been submitted to Faculty of Management, Tribhuvan University is my Original work. It is done in the form of partial fulfillment for the Master of Business Studies (M.B.S) under the supervision and guidance of Dr. Bihari Binod Pokharel, Chairperson of Research Department, Nepal Commerce Campus & Mr. Dipesh Bhatta of Nepal Commerce Campus.

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TABLE OF CONTENTS

VIVA – VOCE SHEET	
RECOMMENDATION	
DECLARATION	
ACKNOWLEDGEMENTS	
TABLE OF CONTENTS	
LIST OF TABLES	
LIST OF FIGURES	
ABBREVIATIONS	

Page No

CHAPTER: - I INTRODUCTION

1.1	General Background	1
1.2	Background of the Study	2
1.2.1	Investment	4
1.2.2	Security Market	5
1.2.3	Security Market in Nepalese Context	6
1.2.4	Security Board of Nepal	8
1.3	Focus of the Study	10
1.4	Statement of Problem	11
1.5	Objectives of the Study	12
1.6	Significance of the Study	12
1.7	Limitation of the Study	14
1.8	Organization of the Study	15

CHAPTER: - II REVIEW OF LITERATURE

2.1	Introduction	16
2.2	Conceptual Framework	16
2.2.1	Common Stock	17
2.2.2	Stock Certificates	18

2.2.3	Dividends	19
2.2.4	Sources of Investment Risk	20
2.3	Theories of Stock Price Behaviour	23
2.3.1	Conventional Approach	23
2.3.2	Efficient Market Theories	27
2.4	Review of Previous Study	30
2.4.1	Book & Journal Review	30
2.4.2	Review of Thesis	36

CHAPTER: - III RESEARCH METHODOLOGY

3.1	Introduction	44
3.2	Research Design	44
3.3	Population and Sample	44
3.4	Sources of Data	45
3.5	Data Collection Techniques	45
3.6	Data Analysis Tools	46
3.6.1	Rate of Return	47
3.6.2	Standard Deviation	48
3.6.3	Coefficient of Variation	48
3.6.4	Beta Coefficient	49
3.6.5	Run Test	49
3.6.6	Filter Rule	50
3.6.7	Correlation Coefficient	50
3.6.8	Coefficient of Determination	51

CHAPTER: - IV DATA PRESENTATION AND ANALYSIS

4.1	Behaviour of NEPSE Index	52
4.2	No. of Listed Companies in Stock Exchange	54
4.3	Group Wise Monthly Turnover	55
4.4	Trading Performance of the Sample Stock	57

4.5	Risk & Return Analysis of Individual Finance Company	59
4.6	Market Capitalization of Finance Company	62
4.7	Market Sensitivity Analysis	63
4.8	Run Test	65
4.9	Filter Rule Test	68
4.10	Relationship of Book Value to Market Value	69
4.10.1	The Correlation Coefficient	69
4.11	Major Findings of the Study	71

CHAPTER: - V
SUMMARY, CONCLUSION & RECOMMENDATIONS

5.1	Summary	74
5.2	Conclusions	76
5.3	Recommendation	77

BIBLIOGRAPHY

ANNEXES

LIST OF TABLES

Table No:	Title of the Tables	Page No.
1	Monthly NEPSE Index 2007/08	53
2	Listing Rate of Companies in Different Years	55
3	Expected Return, Standard Deviation & CV of each Finance Company	60
4	Market Capitalization of Sample Finance Company	62
5	Beta Coefficient of Sample Finance Company	64
6	Monthly Price Fluctuation of ACE Finance Co. Ltd.	66
7	Monthly Price Fluctuation of AFC Finance Co. Ltd.	67
8	Filter Rule Trading of AFC Limited	68
9	Correlation Coefficient of Sample Company	70

LIST OF FIGURES

Figure No	Title of the Figures	Page No.
1	Monthly NEPSE Index F/Y 2007/08	54
2	No of Listed Company in NEPSE	55
3	Group Wise Turnover F/Y 2005/06 (In Unit)	57
4	Group Wise Turnover F/Y 2005/06 (In Amount)	57
5	Trading Performance of Sample Stock F/Y 2005/06 (In Rs)	58
6	Trading Performance of Sample Stock F/Y 2005/06 (In Unit)	59
7	Expected Return, Standard Deviation & CV of each Finance Company	61
8	Market Capitalization of Sample Finance Company	63
9	Correlation Coefficient of Sample Company	70

ABBREVIATIONS

AFC	: Annapurna Finance Co. Ltd
AGM	: Annual General Meeting
BSE	: Bombay Stock Exchange
BVPS	: Book Value per Share
C.B	: Commercial Bank
C.V	: Coefficient of Variation
D.B	: Development Bank
E.R	: Expected Return
EMEX	: American Stock Exchange
EMH	: Efficient Market Hypothesis
FY	: Fiscal Year
KTL	: Kathmandu Finance Limited
LFC	: Lilitpur Finance Ltd.
M.P	: Manufacturing & Processing
MEH	: Market Efficient Hypothesis
MPPS	: Market Price per Share
NFC	: National Finance Co. Ltd.
NHMF	: National Housing Merchant Fin.
NYSE	: New York Stock Exchange
OTC	: Over the Counter Market
S.D	: Standard Deviation
SEBO/N	: Security Board of Nepal
SEC	: Security Exchange Centre
NEPSE	: Nepal Stock Exchange Limited
TSE	: Tokyo Stock Exchange
UFC	: United Finance Company Ltd.
UFCM	: Universal Fin & Capital Mkt.