INVESTMENT IN SHARES: RISK AND RETURN

(With special reference to Nabil Bank Limited, Standard Chartered Bank Nepal Limited, Nepal Investment Bank Limited, Himalayan Bank Limited and Bank of Kathmandu Limited)

By

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RECOMMENDATION

This is to certify that the Thesis

Submitted By:
Basanti Maharjan

Entitled:
Investment in Shares: Risk and Return
(With special reference to Nabil Bank Limited, Standard Chartered Bank Nepal Limited, Nepal Investment Bank Limited, Himalayan Bank Limited and Bank of Kathmandu Limited)

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

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VIVA-VOCE SHEET

We have conducted the Viva-Voice examination of the thesis presented

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and found the thesis to be the original work of the student and written according to the prescribed formant. We recommended the thesis to be accepted as partial fulfillment of the requirement for the degree of Master of Business studies (M.B.S)

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Tribhuvan University

Faculty of Management

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I hereby, declare that the work reported in this project entitled "Investment in Shares : Risk and Return" Submitted to office of the Dean, Faulty of Management Tribhuvan University is my original work done on the form of partial fulfillment of the requirement of the Master's Degree of Businedd studies (M.B.S). Under the supervision of Dr. Mahananda Chalishe of Patan Multiple Campus, Tribhuvan University, Patan Dhoka, Patan.

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Thank You.

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ACRONYMA

A.D.B = **Asian Development Bank**

M.P.S = **Market Price per Shares**

E.P.S = **Earning Per Shares**

SCBNL = **Standard Chartered Bank Nepal Limited**

LTD = **Limited**

NIBL = **Nepal Investment Bank Limited**

HBL = **Himalayan Bank Limited**

BOKL = **Bank of Kathmandu**

S.D = **Standard Deviation**

CV = **Coefficient of Variation**

COV = **Co-variance**

CORR = **Correlation**

$\circ$ = **Correlation**

B_i = **Beta**

$\overline{R_m}$ = **Expected Market Return**

R_f = **Risk Free Return**

CAPM = **Capital Assets Pricing Model**

$\pm^2 ep$ = **Unsystematic Risk**

${}^2\circ \times \pm^2{}_m$ = **Systematic Risk**

TD	**= Total Dividend**
NEPSE	**= Nepal Stock Exchange Limited**
NI_t	**= Ending Price**
NI_{t-1}	**= Beginning Price**
MFG	**= Manufacturing Company**
Proc.Com	**= Processing Company**
R_b	**= Return of Banking Sectors**
R_{mp}	**= Return of Manufacturing and Processing Company**
R_h	**= Return of Hotel**
R_{tc}	**= Return of Trading Company**
R_{fi}	**= Return of Finance and Insurance Company**
P.E.	**= Probable Error**
f/y	**= Fiscal Year**
D.B.L	**= Dubai Bank Limited**
EBIL	**= Emirates Bank International Limited**
NBLB	**= National Bank Limited, Bangladesh**
A.G.M	**= Annual General Meeting**
i.e.	**= That is**
NRB	**= Nepal Rastra Bank**
SEBO	**= Security Exchange Board of Nepal**
IMF	**= International Monetary Fund**
RBB	**= Rastriya Banijya Bank**

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