

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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This is to certify that the Thesis

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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)

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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, Faculty of Management Tribhuvan University is my original work done on the form of partial fulfillment of the requirement of the Master’s Degree of Business studies (M.B.S). Under the supervision of Dr. Mahananda Chalise of Patan Multiple Campus, Tribhuvan University, Patan Dhoka, Patan.

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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
r	= Correlation
B_i	= Beta
$\overline{R_m}$	= Expected Market Return
R_f	= Risk Free Return
CAPM	= Capital Assets Pricing Model
s^2_{ep}	= Unsystematic Risk
$b^2_r \times s^2_m$	= 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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