

**IMPACT OF RISK AND RETURN
ON SHARE PRICE**

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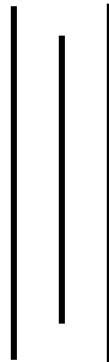
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RECOMMENDATION

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DECLARATION

I hereby declare that the work reported in this thesis entitled **“IMPACT OF RISK AND RETURN ON SHARE PRICE”** submitted to 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’s Degree in Business Study (M.B.S.) under the supervision of **Joginder Goet** and **Kamal Prakash Adhikari** of Shanker Dev Campus.

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ABBREVIATIONS

R	=	Mean or average return
β	=	Beta Coefficient
ρ	=	Row (Correlation Coefficient)
σ	=	Sigma (Standard Deviation)
μ_0	=	Miu (overall market return)
μ_1	=	Miu (average return on sample companies)
σ^2	=	Variance
β_P	=	Beta Portfolio
σ_P	=	Portfolio Standard Deviation
BOD	=	Board of Directors
CAPM	=	Capital Asset Pricing Model
COV	=	Covariance
CV	=	Coefficient of Variation
d.f.	=	Degree of Freedom
DPS	=	Dividend Per Share
E(R)	=	Expected Return
EPS	=	Earning Per Share
FY	=	Fiscal Year
H_0	=	Hypothesis (Null)
H_1	=	Hypothesis (Alternative)
HBL	=	Himalayan Bank Limited
HPR	=	Holding Period Return
i.e.	=	That is
IPO	=	Initial Public Offering
JV	=	Joint Venture
KFCL	=	Kathmandu Finance Co. Limited
MPS	=	Market Price Per Share
NBL	=	Nabil Bank Limited

NEFINSCO	=	Nepal Finance and Saving Company
NEPSE	=	Nepal Stock Exchange
NFCL	=	National Finance Co. Ltd.
NFCL	=	National Finance Co. Ltd.
NI	=	Nepse Index
NICL	=	Nepal Insurance Co. Ltd.
NIDC	=	Nepal Industrial Development Corporation
NSI	=	Nepse Sensitive Index
PEFIL	=	People Finance Limited
PICL	=	Premier Insurance Company Ltd.
S & P	=	Standard and Poor
S	=	Standard Deviation (An Unbiased Estimate)
SCBL	=	Standard Chartered Bank Ltd.
SML	=	Security Market Line
UICL	=	United Insurance Company Ltd.
Viz.	=	Namely