

**RISK AND RETURN ANALYSIS AND OPTIMAL
PORTFOLIO CREATION OF COMMON
STOCK INVESTMENT**
(WITH REFERENCE TO SBI, NABIL, BOK, NIC, EBL AND SCBNL)

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In the partial fulfillment of the requirement for the degree of
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ECOMMENDATION

This is to certify that the thesis

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Entitled:

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CREATION OF COMMON STOCK INVESTMENT
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*has been prepared as approved by this department in the prescribed format of the
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And found the thesis to be the original work of the student and written according to the prescribed format. We recommend 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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DECLARATION

I, hereby, declare that the work reported in this thesis entitled **RISK AND RETURN ANALYSIS AND OPTIMAL PORTFOLIO CREATION OF COMMON STOCK INVESTMENT (WITH REFERENCE TO SBI, NABIL, BOK, NIC, EBL, AND SCBNL)** submitted to office of the Dean, Faculty of Management, Tribhuvan University, is my original work done for the partial fulfillment of the requirement for the Masters of Business Studies (MBS) under the supervision of **Dr. Puspa Raj Sharma** of Prithivi Narayan Campus, Bagar, Pokhara.

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ABBREVIATIONS

| | |
|-------|--|
| A.D | : Anno Domini |
| ABBS | : Any Branch Banking System |
| ATM | : Automated Teller Machine |
| BOK | : Bank of Kathmandu |
| CAPM | : Capital Assets Pricing Model |
| CV | : Coefficient of Variation |
| DPS | : Dividend Per Share |
| EBL | : Everest Bank Limited |
| HBL | : Himalayan Bank Limited |
| HPR | : Holding Period Return |
| IFC | : International Finance Corporation |
| LC | : Letter of Credit |
| MBA | : Masters' of Business Administration |
| MBS | : Masters' of Business Studies |
| MVPS | : Market Value Per Share |
| NCC | : Nepal Credit and Commerce Bank Limited |
| NEPSE | : Nepal Stock Exchange |
| NIC | : Nepal Industrial & Commercial Bank |
| NP | : Net Profit |
| NRB | : Nepal Rastra Bank |
| NSBIL | : Nepal SBI Bank Limited |
| P/E | : Price Earning |
| PNB | : Punjab National Bank |
| S.D | : Standard Deviation |
| SCBNL | : Standard Chartered bank Limited |
| SCT | : Smart Choice Technology |
| PNC | : Prithivi Narayan Campus |
| SEBON | : Securities Board of Nepal |
| SR | : Systematic Risk |
| T. U. | : Tribhuvan University |
| USR | : Unsystematic Risk |