

**A SUDY ON  
RISK AND RETURN ANALYSIS ON COMMON STOCK  
OF NEPALESE COMMERCIAL BANKS**



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**In partial fulfillment of the requirements of the degree of  
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## **DECLARATION**

I hereby declare that the work reported in this thesis "A study on Risk and Return analysis on common stock Nepalese commercial banks" submitted to office of the Dean, Faculty of Management, Tribhuvan University, is my original work. It is done in the form of partial fulfillment of the requirement for the Master's Degree in Business Studies (M.B.S.) under the supervision and guideline of Mr. Ramprakash Upadhyay, lecturer of P.G. Campus, Biratnagar.

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## ABBREVIATION

$\delta$	=	Standard Deviation
$\bar{R}$	=	Expected Return
$um^2$	=	Variance of Market
$b_j$	=	Beta Coefficient
BOK	=	Bank of Coefficient
HBL	=	Himalayan Bank Ltd.
CAPM	=	Capital assets pricing model
CML	=	Capital market line
COV	=	Covariance
CV	=	Coefficient of Variation
HMG	=	His Majesty's Government
i.e.	=	That is
S.D.	=	Standard Deviation
RRR	=	Realize rate of return
ERR	=	Expected rate of return
SML	=	Security Market Line
BOK	=	Bank of Kathmandu Ltd.
NIBL	=	Nepal Investment Bank Limited
HBL	=	Himalayan Bank Limited
CS	=	Common Stock
NEPSE	=	Nepal stock Exchange Ltd.
NRB	=	Nepal Rastra Bank
R	=	Annual Return
Rf	=	Risk free rate of return

Rm	=	Return on market
T.U.	=	Tribhuvan University
MBS	=	Master of Business Study
No	=	Number
DPS	=	Dividend per Share
MPS	=	Market Price per Share
Avg	=	Average
SML	=	Security Market Line
CAPM	=	Capital Assets Pricing Model
Divd	=	Dividend
B.S.	=	Bikram Sambat