

**RISK AND RETURN ANALYSIS OF COMMON STOCK  
INVESTMENT OF LISTED COMMERCIAL BANK  
(With reference to NIBL, HBL and EBL)**

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*In partial fulfillment of the requirement for the Degree of  
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## **RECOMMENDATION**

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Entitled:

**RISK AND RETURN ANALYSIS OF COMMON STOCK  
INVESTMENT OF LISTED COMMERCIAL BANK  
(With reference to NIBL, HBL and EBL)**

*has been prepared as approved by this Department in the prescribed format of the  
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(With reference to NIBL, HBL and EBL)**

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## **DECLARATION**

I hereby declare that the work reported in this thesis entitled **“Risk and Return Analysis of Common Stock Investment of Listed Commercial Bank (With reference to NIBL, HBL and EBL)”** 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 Degree in Business Studies (M.B.S.) under the supervision of **Prof. Dr. Kamal Das Manandhar** and **Kiran Thapa** of Shanker Dev Campus.

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## ABBREVIATIONS

AGM	=	Annual General Meeting
BOKL	=	Bank of Kathmandu Limited
CAPM	=	Capital Assets Pricing Model
COV	=	Covariance
CPI	=	Consumer Price Index
CS	=	Common Stock
CV	=	Coefficient of Variation
DPS	=	Dividend per Share
EBL	=	Everest Bank Limited
EMH	=	Efficient Market Hypothesis
EPS	=	Earning per Share
ERR	=	Expected Rate of Return
Fig.	=	Figure
FY	=	Fiscal Year
GDP	=	Gross Domestic Product
HBL	=	Himalayan Bank Limited
HPR	=	Holding Period Return
i.e.	=	That is
JV	=	Joint Venture
MPS	=	Market Price of Share
NABIL	=	Nepal Arab Bank Limited
NB Bank	=	Nepal Bangladesh Bank
NBL	=	Nepal Bank Limited
NEPSE	=	Nepal Stock Exchange
NIBL	=	Nepal Investment Bank Limited
NRB	=	Nepal Rastra Bank
P/E	=	Price Earning
RF	=	Risk Free rate
RRR	=	Required Rate of Return
RS.	=	Rupee

SBI Nepal	=	State Bank of India Nepal
SCB	=	Standard Chartered Bank
SD	=	Standard Deviation
SML	=	Security Market Line
SR	=	Systematic Risk
TR	=	Total Risk
TU	=	Tribhuvan University
USR	=	Unsystematic Risk