

RISK AND RETURN ANALYSIS ON COMMON STOCK INVESTMENT OF COMMERCIAL BANKS IN NEPAL



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RECOMMENDATION

This is to certify that the Thesis

Submitted by

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Entitled:

Risk and Return Analysis on Common Stock Investment of Commercial Banks in Nepal

*has been prepared as approve by this Department in the prescribed format of Faculty of Management. This
Thesis is forwarded for examination.*

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DECLARATION

I hereby declare that the worked reported in this thesis entitled **Risk and Return Analysis on Common Stock Investment of Commercial Banks in Nepal** Submitted to Shanker Dev Campus, Faculty of Management, Tribhuvan University is my original work done in the form of partial fulfillment for the requirement of Master's Degree in Business Studies (MBS) under the supervision of **Shree Bhadra Neupane** and **Achyut Raj Bhattarai** of Shanker Dev Campus, Tribhuvan University.

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Narayan Prasad Khanal

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ABBREVIATION

BI	=	Hanking Index
C.V	=	Coefficient of variation
CAPM	=	Capital Assets Pricing Model
CS	=	Common Stock
DPS	=	Dividend per Share
FI	=	Finance and Insurance Index
Fin. & INS	=	Finance and Insurance
HBL	=	Himalayan Bank Ltd.
HMG	=	His Majesty's Government
HPR	=	Holding Period Return
HR	=	Hotel Index
Ltd	=	Limited
Mfg. & Proc	=	Manufacturing and Processing
MI	=	Manufacturing Index
MPS	=	Market Price of Stock
NABIL	=	Nabil Bank Ltd.
NBBL	=	Nepal Bangladesh Bank Ltd.
NEPSE	=	Nepal Stock Exchange
NI	=	Nepse Index
NRB	=	Nepal Rastra Bank
S.D.	=	Standard Deviation

SCBNL	=	Standard Chartered Bank Nepal Ltd.
SML	=	Security Market Line
T.U	=	Tribhuvan University
TI	=	Trading Index

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