

# **RISK AND RETURN ANALYSIS ON COMMON STOCK INVESTMENT**

**By:**  
**Laxmi Singh**  
**St. Xavier's College**  
**T.U. Regd. No: 7-2-39-55-2004**  
**Second Year Symbol No.:- 2820036**

**A Thesis Submitted to:**  
**Office of the Dean**  
**Faculty of Management**  
**Tribhuvan University**

*In partial fulfillment of the requirement for the Degree of  
Master of Business Studies (M.B.S)*

**Kathmandu, Nepal**  
**January, 2011**

## **RECOMMENDATION**

This is to certify that the Thesis

Submitted by:

**LAXMI SINGH**

Entitled:

**RISK AND RETURN ANALYSIS ON COMMON STOCK INVESTMENT**  
(An Analysis of Listed Commercial Banks)

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

.....

**(Shanker Thapa)**

**Thesis Supervisor**

.....

**((Shanker Thapa)**

**Head of Research Department**

.....

**(Rev. Dr. Antonysam. S.J)**

**Campus Chief**

# VIVA-VOCE SHEET

We have conducted the viva –voce of the thesis presented

By

**LAXMI SINGH**

**Entitled:**

**RISK AND RETURN ANALYSIS ON COMMON STOCK INVESTMENT**  
(An Analysis of Listed Commercial Banks)

*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*

**Master Degree of Business Studies (M.B.S.)**

## Viva-Voce Committee

Head, Research Department .....

Member (Thesis Supervisor) .....

Member (External Expert) .....

## **DECLARATION**

I hereby declare that the work reported in this thesis entitled “**RISK AND RETURN ANALYSIS ON COMMON STOCK INVESTMENT** (An Analysis of Listed Commercial Banks)” 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 Mr. **Shanker Thapa** of St. Xavier’s College.

.....

**Laxmi Singh**

**Researcher**

**T.U. Regd. No. : 7-2-39-55-2004**

**Campus Roll No. : 58/2007**

**Second Year Symbol No.:- 2820036**

## **ACKNOWLEDGEMENTS**

I would like to express my hearty thanks and gratitude to thesis supervisor and head of research department Mr. Shanker Thapa of St. Xavier's College for the precious recommendations, guidance and regular co-operation throughout this study period.

I am totally thankful to all the senior staffs and personnel of Nepal Telecommunication Limited for providing various information, their opinion and recommendation further, sincere and timely co-operation and staff of St. Xavier's College .

I would like to express my hearty thanks towards all of my family members who spent their valuable time and efforts and made a great sacrifice for my higher education and always created good environment and regularly promoted for this studies.

I would also like to express gratitude to all other members of St. Xavier's college, especially, staffs from MBS department, libraries staffs, as well as known and unknown people who supported as well as inspired me to complete this thesis. My next thanks go to all the staffs of finance companies.

Advices, Recommendations and suggestions are whole-heartedly welcome. Thanks,

.....

**Laxmi Singh**

Researcher

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## **LIST OF ABBREVIATIONS**

ANOVA	:	Analysis of Variance
B. S.	:	Bikram Sambat
BAN	:	Bank of Asia Nepal Ltd
BOK	:	Bank of Kathmandu Ltd
C.V.	:	Co-efficient of Variance
CAPM	:	Capital Assets Pricing Model
CZBIL	:	Citizens Bank International Ltd
DCBL	:	DCBL Bank
EBL	:	Everest Bank Ltd
ERR	:	Expected Rate of Return
GBL	:	Global Bank Ltd
HBL	:	Himalayan Bank Ltd.
JVB	:	Joint Venture Bank
KBL	:	KIST Bank Ltd
KBL	:	Kumari Bank Ltd
LBL	:	Laxmi Bank Ltd.
LBL	:	Lumbini Bank Ltd.
MBL	:	Machhapuchhre Bank Ltd
MBS	:	Master in Business Studies
NABIL	:	Nabil Bank Ltd.
NBB	:	Nepal Bangladesh Bank Ltd.
NCCB	:	Nepal Credit & Commerce Bank
NEPSE	:	Nepal Stock Exchange
NGO	:	Non – Government Organization
NIB	:	Nepal Investment Bank Ltd.
NICB	:	Nepal Industrial & Commercial Bank Ltd.



NIDC	:	Nepal Industrial Development Corporation
NMB	:	NMB Bank Ltd
NRB	:	Nepal Rastra Bank
RFR	:	Risk Free Rate
RRR	:	Require Rate of Return
SBI	:	Nepal SBI Bank Ltd.
SBL	:	Siddhartha Bank Ltd
SCB	:	Standard Chartered Bank Ltd.
SD	:	Standard Deviation
SEBO	:	Security Board
SML	:	Security Market Line
SSB	:	Sum of Squares between Samples
SSW	:	Sum of Squares within Samples
TSS	:	Total Sum of Squares
TU	:	Tribhuvan University
UNDP	:	United Nation Development Program
WB	:	World Bank